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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/11/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/11/2018 Foreign Exchange Future			14.01250		14.03720			0.0000	0.00	0	0
\$ / R On 20/11/2018 Foreign Exchange Future			14.01380		14.03720			0.0000	0.00	0	0
\$ / R On 22/11/2018 Foreign Exchange Future			14.01460		14.03870			0.0000	0.00	0	179
\$ / R On 23/11/2018 Foreign Exchange Future			14.01530		14.04000			0.0000	0.00	0	0
\$ / R On 28/11/2018 Foreign Exchange Future			14.02180		14.04680			0.0000	0.00	0	368
\$ / R On 29/11/2018 Foreign Exchange Future			14.02310		14.04850			0.0000	0.00	0	461
\$ / R On 30/11/2018 Foreign Exchange Future			14.02480		14.05020			0.0000	0.00	0	2,427
\$ / R On 05/12/2018 Foreign Exchange Future			14.03340		14.05860			0.0000	0.00	0	0
\$ / R On 06/12/2018 Foreign Exchange Future			14.03510		14.06030			0.0000	0.00	0	0
\$ / R On 07/12/2018 Foreign Exchange Future			14.03680		14.06200			0.0000	0.00	0	500
\$ / R On 11/12/2018 Foreign Exchange Future			14.04370		14.06880			0.0000	0.00	0	0
\$ / R On 12/12/2018 Foreign Exchange Future			14.04540		14.07050			0.0000	0.00	0	3,672
\$ / R On 14/12/2018 Foreign Exchange Future			14.04890		14.07390			0.0000	611,520,519.20	43,528	783,626
\$ / R On 20/12/2018 Foreign Exchange Future			14.05920		14.08410			0.0000	0.00	0	0
\$ / R On 21/12/2018 Foreign Exchange Future			14.06090		14.08580			0.0000	0.00	0	0
\$ / R On 31/12/2018 Foreign Exchange Future			14.07730		14.10230			0.0000	0.00	0	3,420
\$ / R On 02/01/2019 Foreign Exchange Future			14.08060		14.10560			0.0000	0.00	0	55
\$ / R On 07/01/2019 Foreign Exchange Future			14.08890		14.11390			0.0000	0.00	0	0
\$ / R On 15/01/2019 Foreign Exchange Future			14.10200		14.12710			0.0000	0.00	0	150
\$ / R On 16/01/2019 Foreign Exchange Future			14.10370		14.12880			0.0000	0.00	0	8
\$ / R On 18/01/2019 Foreign Exchange Future			14.10700		14.13210			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Future			14.12700		14.15200			0.0000	0.00	0	55
\$ / R	On	31/01/2019	Foreign Exchange Future			14.12870		14.15360			0.0000	84,772.20	6	1,838
\$ / R	On	13/02/2019	Foreign Exchange Future			14.15060		14.17520			0.0000	0.00	0	70
\$ / R	On	15/02/2019	Foreign Exchange Future			14.15400		14.17850			0.0000	0.00	0	6
\$ / R	On	28/02/2019	Foreign Exchange Future			14.17610		14.20030			0.0000	0.00	0	5,841
\$ / R	On	05/03/2019	Foreign Exchange Future			14.18460		14.20880			0.0000	0.00	0	80
\$ / R	On	18/03/2019	Foreign Exchange Future			14.20680		14.23080			0.0000	166,830,452.40	11,743	58,859
\$ / R	On	27/03/2019	Foreign Exchange Future			14.22210		14.24600			0.0000	0.00	0	3,731
\$ / R	On	29/03/2019	Foreign Exchange Future			14.22550		14.24940			0.0000	0.00	0	3,753
\$ / R	On	02/04/2019	Foreign Exchange Future			14.23230		14.25620			0.0000	0.00	0	55
\$ / R	On	26/04/2019	Foreign Exchange Future			14.27320		14.29680			0.0000	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Future			14.28010		14.30350			0.0000	0.00	0	1,280
\$ / R	On	31/05/2019	Foreign Exchange Future			14.33330		14.35650			0.0000	0.00	0	55
\$ / R	On	03/06/2019	Foreign Exchange Future			14.33860		14.36180			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			14.35780		14.38090			0.0000	416,376.20	29	18,831
\$ / R	On	20/06/2019	Foreign Exchange Future			14.36820		14.39140			0.0000	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Future			14.38220		14.40530			0.0000	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Future			14.38750		14.41050			0.0000	0.00	0	55
\$ / R	On	03/07/2019	Foreign Exchange Future			14.39090		14.41400			0.0000	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Future			14.43980		14.46280			0.0000	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Future			14.44160		14.46460			0.0000	0.00	0	55
\$ / R	On	13/08/2019	Foreign Exchange Future			14.46250		14.48550			0.0000	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Future			14.49260		14.51540			0.0000	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Future			14.49790		14.52070			0.0000	0.00	0	55
\$ / R	On	05/09/2019	Foreign Exchange Future			14.50330		14.52610			0.0000	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Future			14.52290		14.54560			0.0000	2,178,435.00	150	14,099
\$ / R	On	30/09/2019	Foreign Exchange Future			14.54790		14.57040			0.0000	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Future			14.55150		14.57400			0.0000	0.00	0	55
\$ / R	On	31/10/2019	Foreign Exchange Future			14.60320		14.62540			0.0000	0.00	0	55
\$ / R	On	29/11/2019	Foreign Exchange Future			14.65640		14.67870			0.0000	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Future			14.66220		14.68460			0.0000	0.00	0	55
\$ / R	On	13/12/2019	Foreign Exchange Future			14.68370		14.70630			0.0000	0.00	0	9,600
\$ / R	On	31/12/2019	Foreign Exchange Future			14.71890		14.74180			0.0000	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Future			14.72280		14.74580			0.0000	0.00	0	55
\$ / R	On	31/01/2020	Foreign Exchange Future			14.77950		14.80300			0.0000	0.00	0	55
\$ / R	On	02/03/2020	Foreign Exchange Future			14.84010		14.86420			0.0000	0.00	0	55
\$ / R	On	16/03/2020	Foreign Exchange Future			14.86750		14.89180			0.0000	0.00	0	3,966
\$ / R	On	02/04/2020	Foreign Exchange Future			14.90070		14.92540			0.0000	0.00	0	55
\$ / R	On	29/04/2020	Foreign Exchange Future			14.95350		14.97870			0.0000	0.00	0	55
\$ / R	On	02/06/2020	Foreign Exchange Future			15.01990		15.04580			0.0000	0.00	0	1,055
\$ / R	On	12/06/2020	Foreign Exchange Future			15.03950		15.06550			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			15.12940		15.15630			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			15.22320		15.25100			0.0000	0.00	0	0
Total \$ / R Future												781,030,555.00	55,456	1,002,645
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Put			634.44840	657.500	19.65	1.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/11/2018	Foreign Exchange Option	14.67	Call			1.64840	0.000	19.65	0.0000	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Put			803.48690	827.500	19.65	1.0000	0.00	0	0
\$ / R	On	19/11/2018	Foreign Exchange Option	14.84	Call			0.68690	0.000	19.65	0.0000	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Put			874.05460	896.278	38.25	0.9990	0.00	0	0
\$ / R	On	20/11/2018	Foreign Exchange Option	14.91	Call			1.25460	0.078	38.25	0.0010	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Put			233.11280	230.729	20.66	0.7672	0.00	0	0
\$ / R	On	22/11/2018	Foreign Exchange Option	14.21	Call			61.81280	35.329	20.66	0.2328	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Put			592.80800	612.170	24.39	0.9496	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.62	Call			12.80800	7.470	24.39	0.0504	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Put			1,271.36510	1,295.252	31.53	0.9961	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	15.31	Call			1.36510	0.552	31.53	0.0039	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Call			157.25510	113.173	18.01	0.5269	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.00	Put			117.25510	97.873	18.01	0.4731	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Call			61.98480	38.529	20.58	0.2236	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	14.25	Put			271.98480	273.230	20.58	0.7764	0.00	0	20,000
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Call			399.60580	365.472	21.22	0.8716	0.00	0	0
\$ / R	On	23/11/2018	Foreign Exchange Option	13.67	Put			29.60580	20.172	21.22	0.1284	0.00	0	20,000
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Put			355.57040	351.732	18.07	0.7665	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.32	Call			82.37040	53.532	18.07	0.2335	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Put			734.06760	747.209	19.71	0.9498	0.00	0	0
\$ / R	On	28/11/2018	Foreign Exchange Option	14.76	Call			20.86760	9.009	19.71	0.0502	0.00	0	4,000
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Put			17.12400	15.904	18.02	0.0824	0.00	0	0
\$ / R	On	29/11/2018	Foreign Exchange Option	13.46	Call			605.62400	579.004	18.02	0.9176	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			86.51900	79.544	17.50	0.2922	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			336.71900	304.343	17.50	0.7078	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Call			1,054.36120	1,027.557	20.41	0.9846	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	13.00	Put			4.16120	2.757	20.41	0.0154	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Put			209.93430	201.718	17.75	0.5446	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			0.42830	0.214	32.25	0.0010	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Put			776.38410	790.837	20.81	0.9294	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.80	Call			26.58410	15.637	20.81	0.0706	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Put			103.63980	95.566	17.48	0.3342	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Put			354.16260	352.371	18.63	0.7206	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.30	Call			104.36260	77.171	18.63	0.2794	0.00	0	600
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			3,260.01280	3,285.348	37.18	0.9994	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			0.21280	0.148	37.18	0.0006	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			2,650.22830	2,675.414	32.25	0.9990	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.08	Call			180.13430	146.518	17.75	0.4554	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Call			118.62560	89.772	18.43	0.3150	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.25	Put			318.42560	314.972	18.43	0.6850	0.00	0	421
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Put			794.91850	809.923	20.93	0.9332	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	14.82	Call			25.11850	14.723	20.93	0.0668	0.00	0	250
\$ / R	On	30/11/2018	Foreign Exchange Option	13.85	Call			303.83980	270.366	17.48	0.6658	0.00	0	0
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Put			1,398.68610	1,421.904	22.52	0.9781	0.00	0	23,000
\$ / R	On	05/12/2018	Foreign Exchange Option	15.45	Call			7.28610	5.304	22.52	0.0219	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Call			143.39160	118.079	18.55	0.3275	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/12/2018	Foreign Exchange Option	14.30	Put			383.09160	382.979	18.55	0.6725	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Call			409.83010	376.672	16.98	0.7185	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.75	Put			99.53010	91.572	16.98	0.2815	0.00	0	65,000
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Call			315.06630	282.309	17.28	0.6095	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	13.90	Put			154.76630	147.209	17.28	0.3905	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Put			1,252.57860	1,274.176	21.91	0.9642	0.00	0	30,000
\$ / R	On	06/12/2018	Foreign Exchange Option	15.30	Call			12.87860	9.276	21.91	0.0358	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Call			37.34380	27.265	20.74	0.0945	0.00	0	0
\$ / R	On	06/12/2018	Foreign Exchange Option	14.90	Put			877.04380	892.165	20.74	0.9055	0.00	0	30,000
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Put			661.13990	670.018	19.99	0.8267	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.65	Call			73.13990	56.818	19.99	0.1733	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Call			417.05500	384.530	17.13	0.7128	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	13.75	Put			105.05500	97.730	17.13	0.2872	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Put			538.14550	543.433	19.41	0.7678	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.50	Call			100.14550	80.233	19.41	0.2322	0.00	0	125
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Put			243.04520	238.247	17.77	0.5160	0.00	0	0
\$ / R	On	07/12/2018	Foreign Exchange Option	14.07	Call			235.04520	205.047	17.77	0.4840	0.00	0	125
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Call			369.25810	338.580	17.23	0.6302	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	13.86	Put			160.45810	154.880	17.23	0.3698	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Put			1,048.71300	1,064.149	20.85	0.9139	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.08	Call			37.51300	27.849	20.85	0.0861	0.00	0	7,500
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			89.96950	83.986	16.89	0.2399	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			508.76950	477.686	16.89	0.7601	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			1,631.77400	1,653.363	22.62	0.9755	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			10.57400	7.063	22.62	0.0245	0.00	0	20,000
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Put			879.14420	891.875	20.45	0.8669	0.00	0	0
\$ / R	On	12/12/2018	Foreign Exchange Option	14.89	Call			59.64420	47.275	20.45	0.1331	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			47.60730	37.737	21.07	0.1044	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			1,053.70730	1,068.837	21.07	0.8956	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			46.72660	36.983	21.09	0.1025	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			1,062.82660	1,078.083	21.09	0.8975	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			48.50350	38.507	21.04	0.1062	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			1,044.60350	1,059.606	21.04	0.8938	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			1,127.67500	1,101.113	18.28	0.9564	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			13.77500	12.213	18.28	0.0436	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			1,884.84210	1,907.525	23.42	0.9793	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			8.74210	6.425	23.42	0.0207	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Put			3.64950	3.197	20.09	0.0123	0.00	0	26,400
\$ / R	On	14/12/2018	Foreign Exchange Option	12.50	Call			1,577.54950	1,552.097	20.09	0.9877	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Call			2,434.16110	2,409.102	23.13	0.9991	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.64	Put			0.26110	0.202	23.13	0.0009	0.00	0	2,764
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			3,167.56340	3,192.274	28.78	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			1.46340	1.174	28.78	0.0037	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Put			15.40580	13.661	18.12	0.0485	0.00	0	177,520
\$ / R	On	14/12/2018	Foreign Exchange Option	13.00	Call			1,089.30580	1,062.561	18.12	0.9515	0.00	0	6,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			26.67400	23.777	17.30	0.0808	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			900.57400	872.677	17.30	0.9192	0.00	0	7,100
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			883.85690	896.367	20.54	0.8543	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			67.75690	55.267	20.54	0.1457	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Call			1,696.45240	1,671.099	20.51	0.9914	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.38	Put			2.55240	2.199	20.51	0.0086	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Put			214.53040	210.969	17.61	0.4300	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.95	Call			338.43040	309.869	17.61	0.5700	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Put			152.14540	147.443	17.38	0.3388	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.80	Call			426.04540	396.343	17.38	0.6612	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Put			238.29840	235.285	17.69	0.4608	0.00	0	58,250
\$ / R	On	14/12/2018	Foreign Exchange Option	14.00	Call			312.19840	284.185	17.69	0.5392	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Put			30.50750	27.259	17.09	0.0916	0.00	0	17,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.25	Call			854.40750	826.159	17.09	0.9084	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Put			981.35810	995.435	20.84	0.8797	4,977,176.50	5,000	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.00	Call			55.25810	44.335	20.84	0.1203	0.00	0	101,333
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Put			65.94410	61.157	16.91	0.1781	0.00	0	29,800
\$ / R	On	14/12/2018	Foreign Exchange Option	13.50	Call			639.84410	610.057	16.91	0.8219	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Put			840.40020	852.154	20.40	0.8412	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.84	Call			74.30020	61.054	20.40	0.1588	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Call			1,449.25100	1,423.671	19.63	0.9821	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.63	Put			5.35100	4.771	19.63	0.0179	0.00	0	39,589
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Call			2,174.48960	2,149.374	22.21	0.9980	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.90	Put			0.58960	0.474	22.21	0.0020	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Call			994.21730	966.948	17.71	0.9373	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.10	Put			20.31730	18.048	17.71	0.0627	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Call			2,324.26910	2,299.190	22.74	0.9988	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	11.75	Put			0.36910	0.290	22.74	0.0012	0.00	0	228,616
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Put			309.01230	307.862	18.04	0.5392	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.13	Call			252.91230	226.762	18.04	0.4608	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Call			2,074.70350	2,049.555	21.86	0.9973	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.00	Put			0.80350	0.655	21.86	0.0027	0.00	0	174,530
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Call			1,331.48000	1,305.646	19.15	0.9751	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.75	Put			7.58000	6.746	19.15	0.0249	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Put			640.20530	647.829	19.64	0.7652	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.60	Call			114.10530	96.729	19.64	0.2348	0.00	0	81,900
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Put			648.22500	656.036	19.67	0.7688	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.61	Call			112.12500	94.936	19.67	0.2312	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Put			516.71900	521.279	19.09	0.7000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.44	Call			150.61900	130.179	19.09	0.3000	0.00	0	11,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			882.05070	854.016	17.21	0.9150	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			28.15070	25.116	17.21	0.0850	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Put			656.27730	664.273	19.70	0.7724	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.62	Call			110.17730	93.173	19.70	0.2276	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Put			763.72400	774.054	20.15	0.8152	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.75	Call			87.62400	72.954	20.15	0.1848	0.00	0	127,100
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Put			1,117.87290	1,133.861	21.26	0.9079	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	15.15	Call			41.77290	32.761	21.26	0.0921	0.00	0	27,030
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Put			1,611.44610	1,632.460	22.68	0.9649	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.67	Call			15.34610	11.360	22.68	0.0351	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Call			2,054.75460	2,029.599	21.79	0.9971	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.02	Put			0.85460	0.699	21.79	0.0029	0.00	0	5,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Put			1,640.54900	1,661.783	22.76	0.9668	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.70	Call			14.44900	10.683	22.76	0.0332	0.00	0	7,500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Put			144.83220	140.037	17.35	0.3269	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.78	Call			438.73220	408.937	17.35	0.6731	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Call			1,974.99270	1,949.804	21.50	0.9963	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.10	Put			1.09270	0.904	21.50	0.0037	0.00	0	8,580
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Call			1,400.09030	1,374.426	19.43	0.9794	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.68	Put			6.19030	5.526	19.43	0.0206	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Call			432.36020	402.609	17.36	0.6671	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.79	Put			148.46020	143.709	17.36	0.3329	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Call			680.00280	650.431	16.83	0.8440	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	13.45	Put			56.10280	51.531	16.83	0.1560	0.00	0	4,080
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Put			1,428.54890	1,447.879	22.18	0.9497	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.48	Call			22.44890	16.779	22.18	0.0503	0.00	0	29,600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Put			1,447.67020	1,467.203	22.23	0.9516	0.00	0	600
\$ / R	On	14/12/2018	Foreign Exchange Option	15.50	Call			21.57020	16.103	22.23	0.0484	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Put			437.76420	440.203	18.72	0.6480	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	14.33	Call			181.66420	159.103	18.72	0.3520	0.00	0	100
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Call			1,875.38260	1,850.145	21.15	0.9950	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.20	Put			1.48260	1.245	21.15	0.0050	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Call			491.79960	461.764	17.22	0.7192	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.70	Put			117.89960	112.864	17.22	0.2808	0.00	0	7,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Put			990.33910	1,004.553	20.87	0.8818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.01	Call			54.23910	43.453	20.87	0.1182	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Call			1,825.62550	1,800.359	20.97	0.9942	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.25	Put			1.72550	1.459	20.97	0.0058	0.00	0	3,300
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Call			484.96550	454.949	17.24	0.7136	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.71	Put			121.06550	116.050	17.24	0.2864	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Put			1,934.00680	1,956.909	23.55	0.9812	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.00	Call			7.90680	5.809	23.55	0.0188	0.00	0	5,000
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Call			1,137.29400	1,110.775	18.32	0.9575	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.95	Put			13.39400	11.875	18.32	0.0425	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Put			451.72260	454.543	18.79	0.6579	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.35	Call			175.62260	153.443	18.79	0.3421	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Put			721.81660	731.270	19.98	0.7997	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.70	Call			95.71660	80.170	19.98	0.2003	0.00	0	70,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Put			806.06540	817.195	20.28	0.8301	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.80	Call			79.96540	66.095	20.28	0.1699	0.00	0	400
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Call			265.43200	238.801	17.94	0.4785	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.10	Put			291.53200	289.901	17.94	0.5215	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Put			472.99870	476.395	18.89	0.6724	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	14.38	Call			166.89870	145.295	18.89	0.3276	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Call			207.72390	183.664	18.45	0.3935	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.25	Put			383.82390	384.764	18.45	0.6065	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Call			458.20170	428.290	17.30	0.6906	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.75	Put			134.30170	129.390	17.30	0.3094	0.00	0	700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Call			563.18590	533.137	17.07	0.7732	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.60	Put			89.28590	84.237	17.07	0.2268	0.00	0	68,500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Put			1,845.57400	1,868.066	23.31	0.9777	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.91	Call			9.47400	6.966	23.31	0.0223	0.00	0	121,970
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Call			240.89370	215.242	18.14	0.4435	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.16	Put			326.99370	326.342	18.14	0.5565	0.00	0	36,200
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Put			1,409.46250	1,428.584	22.13	0.9478	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.46	Call			23.36250	17.484	22.13	0.0522	0.00	0	1,867
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Put			1,534.11660	1,554.485	22.47	0.9591	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.59	Call			18.01660	13.385	22.47	0.0409	0.00	0	31,047
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Call			790.63800	761.858	16.80	0.8913	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.32	Put			36.73800	32.958	16.80	0.1087	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Call			244.84490	219.024	18.11	0.4492	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.15	Put			320.94490	320.124	18.11	0.5508	0.00	0	235,564
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Put			2,488.69490	2,513.034	25.02	0.9934	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.56	Call			2.59490	1.933	25.02	0.0066	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Put			2,072.07160	2,095.489	23.92	0.9856	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.14	Call			5.97160	4.389	23.92	0.0144	0.00	0	10,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Put			1,786.78850	1,808.968	23.15	0.9750	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.85	Call			10.68850	7.868	23.15	0.0250	0.00	0	20,300
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Put			1,071.96260	1,087.344	21.12	0.8993	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.10	Call			45.86260	36.244	21.12	0.1007	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Put			1,553.40870	1,573.946	22.52	0.9606	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.61	Call			17.30870	12.846	22.52	0.0394	0.00	0	4,428
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Call			225.62650	200.668	18.28	0.4208	0.00	0	51,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.20	Put			351.72650	351.768	18.28	0.5792	0.00	0	13,650
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Put			1,457.24380	1,476.875	22.26	0.9525	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.51	Call			21.14380	15.775	22.26	0.0475	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Call			38.04410	29.609	21.40	0.0841	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	15.20	Put			1,164.14410	1,180.709	21.40	0.9159	0.00	0	50
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Call			100.91300	84.826	19.87	0.2102	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.67	Put			697.01300	705.926	19.87	0.7898	0.00	0	3,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Call			781.61770	752.759	16.76	0.8886	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.33	Put			37.71770	33.859	16.76	0.1114	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Put			1,669.70410	1,691.148	22.84	0.9686	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.73	Call			13.60410	10.048	22.84	0.0314	0.00	0	135,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Call			211.20200	186.959	18.41	0.3989	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.24	Put			377.30200	378.059	18.41	0.6011	0.00	0	24,570
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Put			1,323.77810	1,342.084	21.88	0.9384	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.37	Call			27.67810	20.984	21.88	0.0616	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Call			1,041.60150	1,014.607	17.91	0.9448	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2018	Foreign Exchange Option	13.05	Put		17.70150	15.707	17.91	0.0552	0.00	0	1,500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Call		135.80900	116.530	19.30	0.2741	0.00	0	13,700
\$ / R	On	14/12/2018	Foreign Exchange Option	14.50	Put		561.90900	567.630	19.30	0.7259	0.00	0	15,500
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Put		2,927.56490	2,952.238	26.94	0.9962	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.00	Call		1.46490	1.138	26.94	0.0038	0.00	0	3,700
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Call		505.63670	475.574	17.19	0.7304	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.68	Put		111.73670	106.674	17.19	0.2696	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Call		257.02930	230.716	18.01	0.4667	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.12	Put		303.12930	301.816	18.01	0.5333	0.00	0	4,372
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Put		2,727.72620	2,752.331	25.66	0.9957	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.80	Call		1.62620	1.231	25.66	0.0043	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Put		2,170.99010	2,194.700	24.18	0.9880	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.24	Call		4.89010	3.600	24.18	0.0120	0.00	0	750
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Put		2,042.44130	2,065.760	23.84	0.9847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.11	Call		6.34130	4.660	23.84	0.0153	0.00	0	38,250
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Put		2,131.39650	2,154.996	24.08	0.9871	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.20	Call		5.29650	3.896	24.08	0.0129	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Call		34.64620	26.757	21.54	0.0768	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.25	Put		1,210.74620	1,227.857	21.54	0.9232	0.00	0	500
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Call		89.18950	74.346	20.11	0.1878	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.74	Put		755.28950	765.446	20.11	0.8122	0.00	0	13,150
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Call		31.55130	24.180	21.68	0.0701	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.30	Put		1,257.65130	1,275.280	21.68	0.9299	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Call		66.51650	54.174	20.56	0.1432	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.90	Put		892.61650	905.274	20.56	0.8568	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Call		10.90550	8.030	23.13	0.0255	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.84	Put		1,777.00550	1,799.130	23.13	0.9745	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Call		366.14980	337.121	17.53	0.6007	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	13.90	Put		192.24980	188.221	17.53	0.3993	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Call		133.47630	114.390	19.33	0.2699	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.51	Put		569.57630	575.490	19.33	0.7301	0.00	0	3,388
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Call		164.07910	142.669	18.92	0.3229	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.39	Put		480.17910	483.769	18.92	0.6771	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Put		849.04520	860.952	20.42	0.8439	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.85	Call		72.94520	59.852	20.42	0.1561	0.00	0	50,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Put		487.40130	491.186	18.96	0.6818	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.40	Call		161.30130	140.086	18.96	0.3182	0.00	0	100,000
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Call		191.07510	167.946	18.62	0.3672	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.30	Put		417.17510	419.046	18.62	0.6328	0.00	0	35,000
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Put		2,429.01990	2,453.269	24.87	0.9926	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	16.50	Call		2.91990	2.169	24.87	0.0074	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Put		823.18380	834.627	20.34	0.8357	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.82	Call		77.08380	63.527	20.34	0.1643	0.00	0	250
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Put		1,543.75930	1,564.213	22.49	0.9599	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.60	Call		17.65930	13.113	22.49	0.0401	0.00	0	500
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Call		398.07820	370.123	17.44	0.5985	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/12/2018	Foreign Exchange Option	13.90	Put			213.97820	210.923	17.44	0.4015	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Put			1,260.90790	1,277.682	21.40	0.9074	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	15.30	Call			45.00790	36.882	21.40	0.0926	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Call			86.57200	73.598	20.28	0.1702	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.90	Put			902.47200	914.398	20.28	0.8298	0.00	0	35,000
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Call			220.74840	198.703	18.45	0.3863	0.00	0	0
\$ / R	On	20/12/2018	Foreign Exchange Option	14.30	Put			436.64840	439.503	18.45	0.6137	0.00	0	35,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Put			35.95980	33.419	16.88	0.0987	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.20	Call			921.75980	894.319	16.88	0.9013	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Put			778.72700	788.556	19.87	0.7834	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.75	Call			114.52700	99.456	19.87	0.2166	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Call			833.72180	805.294	16.73	0.8745	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	13.30	Put			47.92180	44.394	16.73	0.1255	0.00	0	1,000
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Put			705.70920	714.198	19.59	0.7550	0.00	0	0
\$ / R	On	21/12/2018	Foreign Exchange Option	14.66	Call			131.50920	115.098	19.59	0.2450	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Call			286.49360	263.269	17.88	0.4322	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.25	Put			434.19360	435.969	17.88	0.5678	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Call			111.34690	97.983	19.88	0.1927	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.96	Put			969.04690	980.683	19.88	0.8073	0.00	0	250
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Call			1,127.55780	1,100.734	16.04	0.9320	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	13.00	Put			25.25780	23.434	16.04	0.0680	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Put			415.42280	416.792	17.80	0.5544	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	14.22	Call			297.72280	274.092	17.80	0.4456	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			202.97740	200.336	16.97	0.3541	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			505.27740	477.636	16.97	0.6459	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			3,481.09370	3,505.516	26.22	0.9929	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			3.39370	2.816	26.22	0.0071	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			2,832.04110	2,856.137	22.84	0.9904	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			4.34110	3.436	22.84	0.0096	0.00	0	500
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Put			18.76500	17.318	15.80	0.0522	0.00	0	0
\$ / R	On	02/01/2019	Foreign Exchange Option	12.90	Call			1,224.36500	1,197.918	15.80	0.9478	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Put			374.93990	374.969	17.43	0.5010	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.12	Call			368.83990	343.869	17.43	0.4990	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Put			162.35400	159.311	16.65	0.2873	0.00	0	250
\$ / R	On	07/01/2019	Foreign Exchange Option	13.64	Call			636.25400	608.211	16.65	0.7127	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Put			731.43100	738.587	18.88	0.7019	0.00	0	0
\$ / R	On	07/01/2019	Foreign Exchange Option	14.65	Call			195.33100	177.487	18.88	0.2981	0.00	0	250
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Put			437.44000	438.566	17.63	0.5217	0.00	0	0
\$ / R	On	15/01/2019	Foreign Exchange Option	14.19	Call			374.54000	350.566	17.63	0.4783	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Put			628.13790	632.722	18.39	0.6265	0.00	0	0
\$ / R	On	16/01/2019	Foreign Exchange Option	14.48	Call			276.93790	256.422	18.39	0.3735	0.00	0	0
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Put			19.77630	17.331	16.04	0.0449	0.00	0	263
\$ / R	On	18/01/2019	Foreign Exchange Option	12.66	Call			1,491.87630	1,464.331	16.04	0.9551	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Put			53.58450	51.493	16.02	0.1041	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	12.95	Call			1,255.58450	1,228.493	16.02	0.8959	0.00	0	0
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Put			951.62770	959.904	19.27	0.7136	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2019	Foreign Exchange Option	14.88	Call			223.62770	206.904	19.27	0.2864	827,615.60	4,000	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Put			1,444.92610	1,458.361	20.62	0.8258	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.47	Call			128.52610	117.061	20.62	0.1742	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Put			594.06010	596.266	18.08	0.5705	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.38	Call			367.66010	344.966	18.08	0.4295	0.00	0	500
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Call			435.97020	411.226	17.65	0.4903	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.20	Put			482.37020	482.526	17.65	0.5097	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Put			36.88460	35.198	15.92	0.0758	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	12.79	Call			1,400.48460	1,373.898	15.92	0.9242	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Call			415.92020	391.727	17.77	0.4730	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	14.25	Put			512.32020	513.027	17.77	0.5270	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Put			1,154.62960	1,165.135	19.84	0.7665	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	15.13	Call			178.22960	163.835	19.84	0.2335	0.00	0	250
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Call			1,215.33280	1,188.051	16.06	0.8839	0.00	0	0
\$ / R	On	31/01/2019	Foreign Exchange Option	13.00	Put			61.73280	59.351	16.06	0.1161	0.00	0	500
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			1,146.47410	1,155.234	19.66	0.7366	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			221.67410	205.834	19.66	0.2634	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Put			605.57860	606.594	18.01	0.5443	0.00	0	0
\$ / R	On	15/02/2019	Foreign Exchange Option	14.35	Call			434.07860	410.594	18.01	0.4557	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Call			1,295.47330	1,267.393	16.08	0.8569	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	13.00	Put			95.17330	91.293	16.08	0.1431	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Put			1,302.26960	1,311.049	19.94	0.7441	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.27	Call			232.56960	217.149	19.94	0.2559	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Put			739.29670	741.040	18.34	0.5793	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.52	Call			419.59670	397.140	18.34	0.4207	0.00	0	500
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Put			68.11310	64.814	15.95	0.1091	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	12.83	Call			1,438.41310	1,410.914	15.95	0.8909	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Call			539.34360	513.755	17.66	0.5113	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.20	Put			539.04360	537.655	17.66	0.4887	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Put			1,605.85830	1,617.380	20.69	0.8003	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	15.63	Call			176.15830	163.480	20.69	0.1997	0.00	0	250
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Call			518.73080	493.604	17.77	0.4964	0.00	0	0
\$ / R	On	28/02/2019	Foreign Exchange Option	14.25	Put			568.43080	567.504	17.77	0.5036	0.00	0	250
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Put			662.72960	663.044	18.05	0.5395	0.00	0	0
\$ / R	On	05/03/2019	Foreign Exchange Option	14.39	Call			481.52960	457.644	18.05	0.4605	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Call			2,197.83330	2,171.977	17.17	0.9573	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.06	Put			27.03330	25.177	17.17	0.0427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			3,903.44040	3,878.929	21.42	0.9962	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			2.64040	2.129	21.42	0.0038	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			669.20620	642.449	17.43	0.5641	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			488.40620	485.649	17.43	0.4359	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			2,448.45320	2,423.334	17.61	0.9710	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			17.65320	16.534	17.61	0.0290	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Call			1,548.60210	1,519.137	15.99	0.8891	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.76	Put			77.80210	72.337	15.99	0.1109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Put			230.74370	225.295	16.46	0.2645	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.45	Call		1,011.54370	982.095	16.46	0.7355	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Call		2,741.35260	2,716.785	18.12	0.9819	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.50	Put		10.55260	9.985	18.12	0.0181	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Put		1,264.03860	1,271.271	19.69	0.7070	0.00	0	2,500	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.20	Call		294.83860	278.071	19.69	0.2930	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Call		2,506.75830	2,481.772	17.71	0.9736	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	11.74	Put		15.95830	14.972	17.71	0.0264	0.00	0	1,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Put		741.44140	742.185	18.24	0.5520	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.48	Call		492.24140	468.985	18.24	0.4480	0.00	0	1,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Put		628.77520	628.003	17.88	0.5052	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.30	Call		559.57520	534.803	17.88	0.4948	0.00	0	250	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Call		825.36040	797.468	16.92	0.6505	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.75	Put		344.56040	340.668	16.92	0.3495	0.00	0	17,981	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Put		1,078.57030	1,083.631	19.20	0.6614	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.96	Call		349.37030	330.431	19.20	0.3386	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Call		764.93300	737.388	17.11	0.6186	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.86	Put		394.13300	390.588	17.11	0.3814	0.00	0	721	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Call		1,004.74760	975.289	16.47	0.7328	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.46	Put		233.94760	228.489	16.47	0.2672	0.00	0	20,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Put		1,466.79170	1,476.148	20.20	0.7484	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.45	Call		247.59170	232.948	20.20	0.2516	0.00	0	20,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Put		1,240.33100	1,247.299	19.63	0.7016	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.17	Call		301.13100	284.099	19.63	0.2984	0.00	0	720	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Put		1,541.86110	1,551.940	20.39	0.7619	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	15.54	Call		232.66110	218.740	20.39	0.2381	0.00	0	721	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Call		1,811.81690	1,784.160	16.48	0.9240	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.47	Put		51.01690	47.360	16.48	0.0760	0.00	0	721	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Call		1,346.06480	1,317.577	16.09	0.8443	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.00	Put		115.26480	110.777	16.09	0.1557	0.00	0	15,434	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Call		1,774.94790	1,747.068	16.41	0.9198	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.51	Put		54.14790	50.268	16.41	0.0802	0.00	0	720	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Call		743.87760	716.478	17.17	0.6071	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	13.90	Put		413.07760	409.678	17.17	0.3929	0.00	0	720	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Call		567.57960	542.644	17.84	0.5002	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.28	Put		616.77960	615.844	17.84	0.4998	0.00	0	7,028	
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Put		2,929.26500	2,947.568	22.99	0.9095	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	17.08	Call		80.06500	74.368	22.99	0.0905	0.00	0	7,028	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Call		506.49620	482.895	18.16	0.4581	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.44	Put		715.69620	716.095	18.16	0.5419	0.00	0	7,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Put		2,938.74110	2,957.167	23.01	0.9099	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	17.09	Call		79.54110	73.967	23.01	0.0901	0.00	0	99,824	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Call		1,427.48140	1,399.320	16.01	0.8647	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	12.90	Put		96.68140	92.520	16.01	0.1353	0.00	0	16,000	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Call		693.35430	666.367	17.34	0.5783	0.00	0	0	
\$ / R	On	18/03/2019	Foreign Exchange Option	14.00	Put		462.55430	459.567	17.34	0.4217	0.00	0	17,406	
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Put		3,333.12240	3,352.986	23.96	0.9272	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	17.50	Call			63.92240	59.786	23.96	0.0728	0.00	0	16,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Call			474.97570	452.153	18.34	0.4355	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.53	Put			774.17570	775.353	18.34	0.5645	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Put			1,475.08210	1,484.519	20.22	0.7499	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.46	Call			245.88210	231.319	20.22	0.2501	0.00	0	108
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Put			2,479.69080	2,495.672	22.17	0.8783	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.60	Call			110.49080	102.472	22.17	0.1217	0.00	0	50
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Call			386.05090	365.809	18.92	0.3680	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.82	Put			975.25090	979.009	18.92	0.6320	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Put			1,841.07790	1,852.851	20.99	0.8090	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.89	Call			181.87790	169.651	20.99	0.1910	0.00	0	4,145
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Call			1,411.00920	1,382.781	16.02	0.8607	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	12.92	Put			100.20920	95.981	16.02	0.1393	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Call			540.03680	515.674	17.98	0.4815	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.35	Put			659.23680	658.874	17.98	0.5185	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Put			1,643.48530	1,653.940	20.61	0.7790	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.66	Call			214.28530	200.740	20.61	0.2210	0.00	0	139,342
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Call			1,251.58870	1,222.750	16.19	0.8179	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.12	Put			140.78870	135.950	16.19	0.1821	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Call			464.90280	442.343	18.40	0.4281	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.56	Put			794.10280	795.543	18.40	0.5719	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			2,052.49700	2,065.859	21.39	0.8360	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			153.29700	142.659	21.39	0.1640	0.00	0	138,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Call			1,153.45090	1,124.302	16.29	0.7870	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.25	Put			172.65090	167.502	16.29	0.2130	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Call			485.26270	462.179	18.28	0.4429	0.00	0	224,707
\$ / R	On	18/03/2019	Foreign Exchange Option	14.50	Put			754.46270	755.379	18.28	0.5571	7,553,787.00	10,000	20,050
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			1,937.32560	1,949.847	21.18	0.8219	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			168.12560	156.647	21.18	0.1781	0.00	0	1,906
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Call			383.30420	363.153	18.94	0.3658	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.83	Put			982.50420	986.353	18.94	0.6342	0.00	0	10,010
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Put			1,771.83200	1,783.037	20.86	0.7990	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.81	Call			192.63200	179.837	20.86	0.2010	0.00	0	10
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Call			1,074.00450	1,044.662	16.38	0.7592	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.36	Put			203.20450	197.862	16.38	0.2408	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Call			380.57430	360.513	18.96	0.3637	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.84	Put			989.77430	993.713	18.96	0.6363	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Put			2,277.82100	2,292.655	21.81	0.8601	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.38	Call			128.62100	119.455	21.81	0.1399	0.00	0	134,750
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Call			854.06590	826.045	16.84	0.6649	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.70	Put			323.26590	319.245	16.84	0.3351	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Put			2,948.22110	2,966.768	23.04	0.9104	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.10	Call			79.02110	73.568	23.04	0.0896	0.00	0	2,500
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Call			865.76600	837.697	16.80	0.6707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.68	Put			314.96600	310.897	16.80	0.3293	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Call			408.76250	387.804	18.76	0.3858	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	14.74	Put			917.96250	921.004	18.76	0.6142	0.00	0	24,326
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			3,819.35170	3,840.448	25.12	0.9427	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			50.15170	47.248	25.12	0.0573	0.00	0	14,200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Call			802.95350	775.177	16.99	0.6389	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.79	Put			362.15350	358.377	16.99	0.3611	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Put			2,872.49130	2,890.309	22.87	0.9063	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.02	Call			83.29130	77.109	22.87	0.0937	0.00	0	262,812
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Call			296.92030	280.065	19.67	0.2948	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.19	Put			1,256.12030	1,263.265	19.67	0.7052	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Put			3,072.82780	3,091.840	23.34	0.9164	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.23	Call			73.62780	68.640	23.34	0.0836	0.00	0	41,300
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Call			673.97520	647.173	17.41	0.5669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.04	Put			483.17520	480.373	17.41	0.4331	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Call			309.74460	292.355	19.55	0.3057	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.13	Put			1,208.94460	1,215.555	19.55	0.6943	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Put			4,211.22890	4,233.064	26.04	0.9520	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	18.40	Call			42.02890	39.864	26.04	0.0480	0.00	0	7,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Call			311.93870	294.460	19.53	0.3075	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.12	Put			1,201.13870	1,207.660	19.53	0.6925	0.00	0	99,824
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Call			330.09820	311.893	19.37	0.3227	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.04	Put			1,139.29820	1,145.093	19.37	0.6773	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Put			2,825.29360	2,842.915	22.79	0.9033	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.97	Call			86.09360	79.716	22.79	0.0967	0.00	0	63,500
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Put			2,815.86560	2,833.448	22.77	0.9027	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.96	Call			86.66560	80.248	22.77	0.0973	0.00	0	12,600
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Call			1,306.26030	1,277.621	16.13	0.8335	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.05	Put			125.46030	120.821	16.13	0.1665	0.00	0	1,155
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Call			842.49080	814.517	16.87	0.6591	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.72	Put			331.69080	327.717	16.87	0.3409	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Put			2,461.21640	2,477.099	22.14	0.8767	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.58	Call			112.01640	103.899	22.14	0.1233	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Call			1,228.54500	1,199.627	16.21	0.8109	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.15	Put			147.74500	142.827	16.21	0.1891	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Put			3,140.12790	3,159.375	23.50	0.9194	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	17.30	Call			70.92790	66.175	23.50	0.0806	0.00	0	10,125
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Call			944.88670	916.581	16.58	0.7079	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.55	Put			264.08670	259.781	16.58	0.2921	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Call			435.93120	414.170	18.58	0.4065	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.65	Put			855.13120	857.370	18.58	0.5935	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Put			2,205.21000	2,219.592	21.67	0.8528	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	16.30	Call			136.01000	126.392	21.67	0.1472	0.00	0	10,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Put			1,508.37220	1,518.130	20.31	0.7560	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.50	Call			239.17220	224.930	20.31	0.2440	0.00	0	224,757
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Put			1,525.09320	1,535.012	20.35	0.7589	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.52	Call			235.89320	221.812	20.35	0.2411	0.00	0	1
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Call			977.85050	948.367	16.50	0.7220	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/03/2019	Foreign Exchange Option	13.50	Put			247.05050	241.567	16.50	0.2780	120,783.50	500	550
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Call			913.82260	885.599	16.67	0.6937	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.60	Put			283.02260	278.798	16.67	0.3063	0.00	0	9,570
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Call			601.08660	575.105	17.68	0.5220	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.20	Put			570.28660	568.305	17.68	0.4780	0.00	0	2,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Call			316.37650	298.719	19.49	0.3113	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.10	Put			1,185.57650	1,191.919	19.49	0.6887	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Call			1,095.33810	1,066.041	16.36	0.7669	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.33	Put			194.53810	189.241	16.36	0.2331	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Call			388.81780	368.486	18.90	0.3702	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.81	Put			968.01780	971.686	18.90	0.6298	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Put			1,789.08100	1,800.431	20.89	0.8016	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.83	Call			189.88100	177.231	20.89	0.1984	0.00	0	135,043
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Put			1,101.20870	1,106.548	19.27	0.6674	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.99	Call			342.00870	323.348	19.27	0.3326	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Call			513.77110	489.997	18.12	0.4632	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.42	Put			702.97110	703.197	18.12	0.5368	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Put			1,919.74150	1,932.130	21.14	0.8196	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.98	Call			170.54150	158.930	21.14	0.1804	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Call			502.89630	479.378	18.18	0.4556	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.45	Put			722.09630	722.579	18.18	0.5444	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Call			770.27060	742.693	17.09	0.6215	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.85	Put			389.47060	385.893	17.09	0.3785	0.00	0	1,000
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Put			1,108.79110	1,114.222	19.29	0.6694	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.00	Call			339.59110	321.022	19.29	0.3306	0.00	0	200
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Call			1,045.95930	1,016.561	16.42	0.7487	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	13.40	Put			215.15930	209.762	16.42	0.2513	0.00	0	2,100
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			269.15610	253.515	19.96	0.2707	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			1,368.35610	1,376.715	19.96	0.7293	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			272.94440	257.131	19.92	0.2740	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			1,352.14440	1,360.331	19.92	0.7260	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Put			1,279.92200	1,287.329	19.73	0.7106	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.22	Call			290.72200	274.129	19.73	0.2894	0.00	0	2,785
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			271.04310	255.314	19.94	0.2724	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			1,360.24310	1,368.514	19.94	0.7276	0.00	0	262,812
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Call			723.88820	696.728	17.37	0.5810	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.00	Put			477.88820	474.628	17.37	0.4190	0.00	0	65,000
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Call			514.60520	491.137	18.29	0.4505	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	14.50	Put			768.60520	769.037	18.29	0.5495	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Put			37.91420	35.446	16.79	0.0566	0.00	0	0
\$ / R	On	27/03/2019	Foreign Exchange Option	12.21	Call			2,073.91420	2,047.546	16.79	0.9434	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Put			1,761.78590	1,772.326	20.80	0.7819	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.79	Call			221.18590	207.826	20.80	0.2181	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Put			1,460.60930	1,468.653	20.13	0.7313	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	15.43	Call			280.00930	264.153	20.13	0.2687	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Call			638.76460	612.552	17.73	0.5278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2019	Foreign Exchange Option	14.20	Put			589.36460	587.052	17.73	0.4722	0.00	0	250
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Put			128.05870	123.359	16.15	0.1628	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	13.00	Call			1,377.45870	1,348.859	16.15	0.8372	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Put			885.52780	887.306	18.64	0.5875	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.67	Call			464.92780	442.806	18.64	0.4125	0.00	0	500
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Call			617.35830	591.494	17.82	0.5147	0.00	0	0
\$ / R	On	29/03/2019	Foreign Exchange Option	14.25	Put			617.95830	615.994	17.82	0.4853	0.00	0	250
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Put			142.71060	137.781	16.17	0.1752	0.00	0	0
\$ / R	On	02/04/2019	Foreign Exchange Option	13.05	Call			1,348.91060	1,320.081	16.17	0.8248	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Put			1,181.04020	1,184.707	19.22	0.6370	0.00	0	0
\$ / R	On	26/04/2019	Foreign Exchange Option	15.04	Call			437.84020	417.907	19.22	0.3630	1,671,626.80	4,000	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Put			1,040.13580	1,041.701	18.82	0.5964	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.84	Call			503.63580	481.801	18.82	0.4036	0.00	0	500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Call			715.39810	688.830	17.78	0.5307	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Put			161.01740	155.419	16.19	0.1775	0.00	0	3,000
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Put			633.55950	630.086	17.70	0.4575	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Put			1,920.55290	1,929.874	20.80	0.7683	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.96	Call			264.05290	249.974	20.80	0.2317	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Put			143.27730	137.884	16.12	0.1621	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	12.92	Call			1,526.77730	1,497.984	16.12	0.8379	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.00	Call			1,464.51740	1,435.519	16.19	0.8225	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	14.25	Put			661.89810	658.730	17.78	0.4693	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Put			1,629.72640	1,636.841	20.24	0.7234	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	15.61	Call			323.22640	306.941	20.24	0.2766	0.00	0	250
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Put			303.00350	296.817	16.61	0.2844	0.00	0	0
\$ / R	On	30/04/2019	Foreign Exchange Option	13.49	Call			1,116.50350	1,086.917	16.61	0.7156	0.00	0	2,500
\$ / R	On	30/04/2019	Foreign Exchange Option	14.20	Call			737.05950	710.186	17.70	0.5425	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Put			1,795.34600	1,802.464	20.43	0.7181	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.79	Call			361.84600	345.764	20.43	0.2819	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Call			828.57800	801.214	17.71	0.5545	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.20	Put			672.07800	667.914	17.71	0.4455	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Put			1,191.58160	1,193.144	19.06	0.6040	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	15.01	Call			538.08160	516.444	19.06	0.3960	0.00	0	500
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Put			2,093.26580	2,102.229	20.92	0.7606	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	16.15	Call			299.76580	285.529	20.92	0.2394	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Call			806.78280	779.690	17.80	0.5437	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	14.25	Put			700.28280	696.390	17.80	0.4563	0.00	0	250
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Put			227.60330	221.379	16.37	0.2148	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.14	Call			1,444.10330	1,414.679	16.37	0.7852	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Call			1,547.16480	1,517.984	16.24	0.8121	0.00	0	0
\$ / R	On	31/05/2019	Foreign Exchange Option	13.00	Put			190.66480	184.684	16.24	0.1879	0.00	0	500
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Put			52.11110	49.335	15.64	0.0656	0.00	0	0
\$ / R	On	03/06/2019	Foreign Exchange Option	12.14	Call			2,273.91110	2,247.935	15.64	0.9344	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Put			914.93290	913.124	18.35	0.5168	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.58	Call			715.83290	690.924	18.35	0.4832	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Put			1,810.80480	1,817.478	20.40	0.7075	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/06/2019	Foreign Exchange Option	15.80	Call			391.70480	375.278	20.40	0.2925	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Call			3,699.09070	3,675.118	17.56	0.9892	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			791.84240	788.828	18.03	0.4775	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Put			946.91180	945.420	18.43	0.5263	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Put			3,732.69130	3,750.125	23.91	0.8756	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	17.96	Call			153.59130	147.925	23.91	0.1244	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			796.78870	770.625	18.01	0.5245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			785.88870	782.825	18.01	0.4755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			792.74240	766.628	18.03	0.5225	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Call			776.74820	750.843	18.09	0.5145	0.00	0	30
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Put			1,974.02540	1,981.241	20.67	0.7316	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	16.00	Call			354.92540	339.041	20.67	0.2684	0.00	0	20
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			800.85130	774.647	18.00	0.5266	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			779.95130	776.847	18.00	0.4734	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.63	Call			697.81180	673.220	18.43	0.4737	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Put			520.56890	515.673	17.22	0.3723	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Put			1,665.77500	1,671.269	20.09	0.6848	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.62	Call			426.67500	409.069	20.09	0.3152	0.00	0	5,035
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Put			1,268.96800	1,270.839	19.20	0.6089	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.10	Call			549.86800	528.639	19.20	0.3911	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.42	Put			815.84820	813.043	18.09	0.4855	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Call			369.40230	353.049	20.56	0.2778	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Call			1,047.48490	1,019.356	17.14	0.6386	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.83	Put			496.58490	491.556	17.14	0.3614	0.00	0	25,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Call			1,584.05270	1,554.860	16.27	0.8085	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.00	Put			203.15270	197.060	16.27	0.1915	0.00	0	8,203
\$ / R	On	14/06/2019	Foreign Exchange Option	13.88	Call			1,021.46890	993.473	17.22	0.6277	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Put			270.78350	264.229	16.48	0.2373	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Put			1,072.58970	1,072.357	18.74	0.5612	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.82	Call			633.48970	610.157	18.74	0.4388	0.00	0	30,000
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Put			570.31120	565.719	17.38	0.3939	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.98	Call			971.21120	943.519	17.38	0.6061	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.92	Put			1,908.50230	1,915.249	20.56	0.7222	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Call			1,489.10050	1,459.630	16.38	0.7842	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Call			1,776.78560	1,748.453	16.05	0.8515	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.75	Put			145.88560	140.653	16.05	0.1485	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Put			1,610.35380	1,615.374	19.97	0.6755	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	15.55	Call			441.25380	423.174	19.97	0.3245	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	13.24	Call			1,411.68350	1,382.029	16.48	0.7627	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	10.69	Put			8.19070	7.318	17.56	0.0108	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Call			2,171.52800	2,145.110	15.65	0.9170	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.28	Put			70.62800	67.310	15.65	0.0830	0.00	0	1,000
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Call			1,598.98650	1,569.841	16.25	0.8121	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	12.98	Put			198.08650	192.042	16.25	0.1879	0.00	0	911
\$ / R	On	14/06/2019	Foreign Exchange Option	13.13	Put			238.20050	231.830	16.38	0.2158	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Put			1,010.97910	1,009.941	18.56	0.5397	0.00	0	20,000

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	20/06/2019	Foreign Exchange Option	14.72	Call		682.37910	658.141	18.56	0.4603	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Put		3,035.81830	3,049.207	22.30	0.8358	0.00	0	0
\$ / R	On	20/06/2019	Foreign Exchange Option	17.22	Call		207.21830	197.407	22.30	0.1642	0.00	0	20,000
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Put		1,947.15470	1,953.954	20.58	0.7157	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.96	Call		392.45470	376.154	20.58	0.2843	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Call		908.21660	880.812	17.74	0.5641	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.20	Put		702.91660	698.612	17.74	0.4359	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Put		2,245.87270	2,254.314	21.05	0.7548	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	16.32	Call		331.17270	316.514	21.05	0.2452	0.00	0	250
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Put		215.01590	209.054	16.29	0.1947	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	13.00	Call		1,620.31590	1,591.254	16.29	0.8053	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Put		1,331.30380	1,333.131	19.29	0.6103	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	15.17	Call		566.60380	545.331	19.29	0.3897	0.00	0	500
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Call		886.37690	859.198	17.82	0.5541	0.00	0	0
\$ / R	On	28/06/2019	Foreign Exchange Option	14.25	Put		731.07690	726.998	17.82	0.4459	0.00	0	250
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Put		270.51760	264.329	16.44	0.2300	0.00	0	0
\$ / R	On	01/07/2019	Foreign Exchange Option	13.19	Call		1,491.01760	1,461.829	16.44	0.7700	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Put		2,348.69600	2,357.492	21.19	0.7628	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	16.44	Call		322.69600	308.392	21.19	0.2372	0.00	0	39,250
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Call		1,323.21650	1,293.873	16.70	0.7192	0.00	0	0
\$ / R	On	03/07/2019	Foreign Exchange Option	13.45	Put		359.21650	352.973	16.70	0.2808	0.00	0	39,250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Put		2,106.00650	2,112.398	20.69	0.7117	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	16.14	Call		428.80650	412.198	20.69	0.2883	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Call		997.53540	970.066	17.74	0.5742	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.20	Put		734.73540	730.266	17.74	0.4258	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Put		2,405.43200	2,413.315	21.16	0.7477	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Put		762.79830	758.526	17.82	0.4351	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	16.50	Call		368.23200	353.115	21.16	0.2523	0.00	0	250
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Put		241.61310	235.698	16.33	0.2007	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	13.00	Call		1,704.41310	1,675.498	16.33	0.7993	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Put		1,479.07790	1,481.096	19.50	0.6143	0.00	0	0
\$ / R	On	31/07/2019	Foreign Exchange Option	15.34	Call		601.87790	580.896	19.50	0.3857	0.00	0	500
\$ / R	On	31/07/2019	Foreign Exchange Option	14.25	Call		975.59830	948.326	17.82	0.5649	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Put		314.16070	307.979	16.55	0.2429	0.00	0	0
\$ / R	On	01/08/2019	Foreign Exchange Option	13.24	Call		1,538.76070	1,509.579	16.55	0.7571	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Put		2,282.48280	2,289.046	20.91	0.7246	0.00	0	0
\$ / R	On	13/08/2019	Foreign Exchange Option	16.35	Call		417.98280	401.546	20.91	0.2754	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Put		908.95620	905.807	18.19	0.4721	0.00	0	3,147
\$ / R	On	13/08/2019	Foreign Exchange Option	14.48	Call		914.45620	888.307	18.19	0.5279	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Call		1,076.90250	1,049.297	17.75	0.5826	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.20	Put		761.50250	756.697	17.75	0.4174	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Put		2,579.89440	2,587.229	21.31	0.7454	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.70	Call		395.29440	379.829	21.31	0.2546	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Put		2,270.42920	2,276.374	20.84	0.7113	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	16.33	Call		455.82920	438.974	20.84	0.2887	0.00	0	250
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Put		262.61680	256.748	16.33	0.2042	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/08/2019	Foreign Exchange Option	13.00	Call			1,778.01680	1,749.348	16.33	0.7958	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Put			1,630.78680	1,632.850	19.71	0.6205	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	15.52	Call			626.18680	605.451	19.71	0.3795	0.00	0	500
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Call			1,054.86150	1,027.421	17.83	0.5738	0.00	0	0
\$ / R	On	30/08/2019	Foreign Exchange Option	14.25	Put			789.46150	784.821	17.83	0.4262	0.00	0	250
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Put			357.25570	350.992	16.64	0.2536	0.00	0	0
\$ / R	On	02/09/2019	Foreign Exchange Option	13.29	Call			1,587.95570	1,558.892	16.64	0.7464	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Put			4,681.73340	4,694.382	24.86	0.8661	0.00	0	0
\$ / R	On	05/09/2019	Foreign Exchange Option	19.00	Call			207.83340	197.682	24.86	0.1339	0.00	0	20,000
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			3,810.50620	3,785.675	16.01	0.9839	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			14.90620	12.775	16.01	0.0161	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Call			2,180.27580	2,152.324	15.15	0.8768	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	12.50	Put			134.67580	129.424	15.15	0.1232	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Put			1,905.95840	1,909.532	20.17	0.6527	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Call			264.42500	254.936	23.74	0.1680	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Call			1,521.19290	1,492.333	16.81	0.7188	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.45	Put			425.59290	419.433	16.81	0.2812	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Put			621.94250	616.518	17.29	0.3620	0.00	0	81,930
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Call			1,514.94290	1,486.091	16.82	0.7170	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.46	Put			429.34290	423.192	16.82	0.2830	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Call			1,527.45810	1,498.594	16.80	0.7205	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.44	Put			421.85810	415.693	16.80	0.2795	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.29	Put			4,008.82500	4,022.036	23.74	0.8320	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Put			714.44370	709.584	17.57	0.3938	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Call			1,146.85970	1,119.472	17.65	0.5975	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.14	Put			741.25970	736.572	17.65	0.4025	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Put			4,367.36980	4,381.500	24.44	0.8464	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.67	Call			242.96980	234.400	24.44	0.1536	0.00	0	141,127
\$ / R	On	16/09/2019	Foreign Exchange Option	13.91	Call			1,257.54250	1,229.418	17.29	0.6380	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Put			847.42980	843.466	17.94	0.4350	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Put			4,966.39440	4,979.485	24.77	0.8763	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	19.32	Call			191.99440	182.385	24.77	0.1237	0.00	0	33,151
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Put			4,329.46530	4,343.503	24.36	0.8449	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.63	Call			245.06530	236.403	24.36	0.1551	0.00	0	33,715
\$ / R	On	16/09/2019	Foreign Exchange Option	14.09	Call			1,170.04370	1,142.484	17.57	0.6062	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Call			288.35330	277.887	23.08	0.1839	0.00	0	2,571
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Call			700.24380	678.423	19.45	0.4066	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.38	Put			1,534.64380	1,535.523	19.45	0.5934	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Put			3,405.06550	3,416.425	22.55	0.8016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.64	Call			310.66550	299.325	22.55	0.1984	0.00	0	5,000
\$ / R	On	16/09/2019	Foreign Exchange Option	14.33	Call			1,063.02980	1,036.366	17.94	0.5650	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Put			1,083.96110	1,081.323	18.52	0.4984	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Put			4,178.21710	4,191.878	24.07	0.8390	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	18.47	Call			253.81710	244.778	24.07	0.1610	0.00	0	1,200
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Call			653.54310	632.720	19.71	0.3837	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.56	Put			1,667.94310	1,669.820	19.71	0.6163	0.00	0	2,571

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/09/2019	Foreign Exchange Option	17.93	Put			3,672.75330	3,684.987	23.08	0.8161	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Call			352.74870	338.909	21.90	0.2236	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Call			1,115.19410	1,088.064	17.76	0.5854	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	14.21	Put			779.59410	775.164	17.76	0.4146	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Put			3,598.61810	3,610.616	22.93	0.8123	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	17.85	Call			294.21810	283.516	22.93	0.1877	0.00	0	2,700
\$ / R	On	16/09/2019	Foreign Exchange Option	14.72	Call			909.56110	884.223	18.52	0.5016	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.87	Call			581.55840	562.432	20.17	0.3473	0.00	0	1,000
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Put			1,660.43890	1,662.260	19.70	0.6151	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	15.55	Call			656.03890	635.160	19.70	0.3849	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Call			1,227.66700	1,199.718	17.39	0.6273	0.00	0	0
\$ / R	On	16/09/2019	Foreign Exchange Option	13.97	Put			652.06700	646.818	17.39	0.3727	0.00	0	800
\$ / R	On	16/09/2019	Foreign Exchange Option	17.23	Put			3,037.14870	3,046.009	21.90	0.7764	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Call			1,155.56240	1,127.904	17.74	0.5907	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.20	Put			785.16240	780.004	17.74	0.4093	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Put			2,742.94520	2,749.635	21.41	0.7425	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	16.89	Call			423.34520	407.535	21.41	0.2575	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Call			1,133.36790	1,105.851	17.81	0.5823	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	14.25	Put			812.96790	807.951	17.81	0.4177	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Put			281.90130	275.460	16.28	0.2063	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	13.00	Call			1,852.30130	1,823.360	16.28	0.7937	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Put			1,764.71930	1,766.603	19.85	0.6233	0.00	0	0
\$ / R	On	30/09/2019	Foreign Exchange Option	15.68	Call			655.11930	634.503	19.85	0.3767	0.00	0	500
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Call			485.87640	468.729	20.93	0.2910	0.00	0	250
\$ / R	On	30/09/2019	Foreign Exchange Option	16.50	Put			2,415.47640	2,420.829	20.93	0.7090	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Put			394.89290	388.433	16.73	0.2610	0.00	0	0
\$ / R	On	02/10/2019	Foreign Exchange Option	13.33	Call			1,638.89290	1,609.933	16.73	0.7390	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Call			1,232.70300	1,205.586	17.74	0.5981	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	14.20	Put			807.30300	802.386	17.74	0.4019	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Put			2,913.88560	2,920.736	21.55	0.7404	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	17.09	Call			449.28560	433.936	21.55	0.2596	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Call			1,210.36810	1,183.385	17.81	0.5901	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Put			297.40070	293.404	16.26	0.2079	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Put			1,921.34170	1,923.205	20.04	0.6288	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	15.87	Call			676.74170	656.406	20.04	0.3712	0.00	0	500
\$ / R	On	31/10/2019	Foreign Exchange Option	14.25	Put			834.96810	830.185	17.81	0.4099	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Put			2,585.03660	2,590.269	21.08	0.7092	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	16.70	Call			510.43660	493.469	21.08	0.2908	0.00	0	250
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Put			437.37470	430.971	16.81	0.2703	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.39	Call			1,672.77470	1,644.171	16.81	0.7297	0.00	0	0
\$ / R	On	31/10/2019	Foreign Exchange Option	13.00	Call			1,922.80070	1,896.604	16.26	0.7921	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Put			2,729.64620	2,733.988	21.22	0.7076	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.87	Call			538.34620	520.388	21.22	0.2924	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Call			1,306.56870	1,278.826	17.76	0.6048	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	14.20	Put			827.86870	822.426	17.76	0.3952	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Put			3,059.55480	3,065.336	21.68	0.7370	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Put			855.43790	850.127	17.83	0.4029	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	17.26	Call			478.25480	461.736	21.68	0.2630	0.00	0	250
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Put			313.72090	308.386	16.23	0.2087	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	13.00	Call			1,992.42090	1,964.786	16.23	0.7913	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Put			2,054.56380	2,055.905	20.21	0.6311	0.00	0	0
\$ / R	On	29/11/2019	Foreign Exchange Option	16.03	Call			703.26380	682.305	20.21	0.3689	0.00	0	500
\$ / R	On	29/11/2019	Foreign Exchange Option	14.25	Call			1,284.13790	1,256.527	17.83	0.5971	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Put			477.83420	471.213	16.88	0.2767	0.00	0	0
\$ / R	On	02/12/2019	Foreign Exchange Option	13.44	Call			1,722.43420	1,693.413	16.88	0.7233	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Call			2,882.53320	2,855.340	14.03	0.9370	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	11.89	Put			66.23320	61.640	14.03	0.0630	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Call			1,621.76940	1,592.403	17.13	0.6904	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	13.66	Put			575.46940	568.703	17.13	0.3096	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			790.18060	767.886	19.91	0.3999	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			1,883.88060	1,884.186	19.91	0.6001	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Put			3,162.21310	3,167.903	21.82	0.7375	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	17.38	Call			488.51310	471.603	21.82	0.2625	0.00	0	1,000
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			5,537.66100	5,549.450	24.56	0.8626	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			243.96100	233.150	24.56	0.1374	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			787.67430	765.428	19.93	0.3988	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			1,891.37430	1,891.728	19.93	0.6012	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			785.18380	762.979	19.94	0.3978	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			1,898.88380	1,899.279	19.94	0.6022	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Put			2,881.35680	2,885.866	21.42	0.7043	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	17.05	Call			573.15680	554.766	21.42	0.2957	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Call			1,391.15230	1,362.598	17.81	0.6121	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.20	Put			849.35230	843.698	17.81	0.3879	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Put			3,212.09010	3,218.024	21.88	0.7320	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Put			876.82920	871.314	17.89	0.3952	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	17.44	Call			513.89010	496.924	21.88	0.2680	0.00	0	250
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Put			331.84120	325.676	16.26	0.2093	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	13.00	Call			2,073.64120	2,044.576	16.26	0.7907	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Put			2,202.75030	2,204.180	20.43	0.6328	0.00	0	0
\$ / R	On	31/12/2019	Foreign Exchange Option	16.21	Call			734.55030	713.080	20.43	0.3672	0.00	0	500
\$ / R	On	31/12/2019	Foreign Exchange Option	14.25	Call			1,368.62920	1,340.214	17.89	0.6048	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Put			518.43880	511.694	17.00	0.2823	0.00	0	0
\$ / R	On	02/01/2020	Foreign Exchange Option	13.49	Call			1,774.23880	1,744.494	17.00	0.7177	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Put			557.62480	550.552	17.11	0.2874	0.00	0	0
\$ / R	On	31/01/2020	Foreign Exchange Option	13.54	Call			1,820.62480	1,790.051	17.11	0.7126	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Put			595.80270	588.610	17.19	0.2915	0.00	0	0
\$ / R	On	02/03/2020	Foreign Exchange Option	13.59	Call			1,870.00270	1,838.710	17.19	0.7085	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Call			1,057.78110	1,031.397	19.70	0.4584	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.62	Put			1,785.98110	1,783.897	19.70	0.5416	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Call			1,054.81000	1,028.494	19.71	0.4573	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.63	Put			1,793.01000	1,790.994	19.71	0.5427	0.00	0	0
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Call			1,060.75570	1,034.304	19.69	0.4594	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2020	Foreign Exchange Option	15.61	Put			1,778.95570	1,776.804	19.69	0.5406	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Put			634.07030	627.268	17.29	0.2953	0.00	0	0
\$ / R	On	02/04/2020	Foreign Exchange Option	13.64	Call			1,919.47030	1,887.968	17.29	0.7047	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Call			1,958.11000	1,926.004	17.36	0.7011	0.00	0	0
\$ / R	On	29/04/2020	Foreign Exchange Option	13.69	Put			669.41000	662.504	17.36	0.2989	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Put			708.27980	701.301	17.44	0.3015	0.00	0	0
\$ / R	On	02/06/2020	Foreign Exchange Option	13.74	Call			2,014.07980	1,981.201	17.44	0.6985	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			1,415.15690	1,384.280	19.21	0.5346	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			1,509.65690	1,504.780	19.21	0.4654	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			1,411.51310	1,380.680	19.22	0.5336	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			1,516.01310	1,511.180	19.22	0.4664	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			1,407.88790	1,377.084	19.23	0.5325	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			1,522.38790	1,517.584	19.23	0.4675	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			1,659.20950	1,654.660	19.41	0.4746	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			1,445.50950	1,414.060	19.41	0.5254	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,563.98020	1,531.275	19.36	0.5404	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			1,652.98020	1,648.075	19.36	0.4596	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,560.36690	1,527.691	19.37	0.5394	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			1,659.36690	1,654.491	19.37	0.4606	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,556.75550	1,524.124	19.38	0.5385	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			1,665.75550	1,660.924	19.38	0.4615	0.00	0	0
Total \$ / R Option												15,150,989.40	23,500	8,875,613
Total \$ / R												796,181,544.40	78,956	9,878,258
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			14.04890		14.07390			0.0000	0.00	0	439
\$ / R MAXI	On	18/03/2019	Foreign Exchange Future			14.20680		14.23080			0.0000	0.00	0	10
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			14.35780		14.38090			0.0000	0.00	0	0
\$ / R MAXI	On	16/09/2019	Foreign Exchange Future			14.52290		14.54560			0.0000	0.00	0	0
\$ / R MAXI	On	13/12/2019	Foreign Exchange Future			14.68370		14.70630			0.0000	0.00	0	0
Total \$ / R MAXI Future												0.00	0	449
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Put			161,144.60600	163,245.952	22.68	0.9649	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.67	Call			1,534.60600	1,135.952	22.68	0.0351	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Call			3,804.40920	2,960.880	21.40	0.0841	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.20	Put			116,414.40920	118,070.881	21.40	0.9159	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Call			3,733.91080	2,901.532	21.43	0.0826	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.21	Put			117,343.91080	119,011.532	21.43	0.9174	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Call			3,876.23010	3,021.375	21.37	0.0856	0.00	0	0
\$ / R MAXI	On	14/12/2018	Foreign Exchange Option	15.19	Put			115,486.23010	117,131.375	21.37	0.9144	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Call			68,360.75750	65,671.179	17.37	0.5726	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.02	Put			47,280.75750	46,991.179	17.37	0.4274	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Call			67,877.67320	65,192.751	17.39	0.5698	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.03	Put			47,797.67320	47,512.751	17.39	0.4302	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Call			67,397.52110	64,717.315	17.41	0.5669	0.00	0	0
\$ / R MAXI	On	18/03/2019	Foreign Exchange Option	14.04	Put			48,317.52110	48,037.315	17.41	0.4331	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call			80,085.12680	77,464.671	18.00	0.5266	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put			77,995.12680	77,684.671	18.00	0.4734	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call			79,678.87090	77,062.472	18.01	0.5245	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put			78,588.87090	78,282.472	18.01	0.4755	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call			79,274.23760	76,662.786	18.03	0.5225	0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put			79,184.23760	78,882.786	18.03	0.4775	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Call			92,060.69160	89,512.380	18.47	0.5063	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.69	Put			106,500.69160	106,222.380	18.47	0.4937	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Call			91,690.90990	89,147.254	18.49	0.5047	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.70	Put			107,130.90990	106,857.254	18.49	0.4953	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Call			91,322.71710	88,784.257	18.50	0.5031	0.00	0	0	
\$ / R MAXI On	16/09/2019	Foreign Exchange Option	14.71	Put			107,762.71710	107,494.257	18.50	0.4969	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Call			142,358.07380	139,482.015	17.54	0.6339	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.03	Put			74,728.07380	74,112.015	17.54	0.3661	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Call			143,326.33870	140,447.543	17.51	0.6369	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.01	Put			73,696.33870	73,077.543	17.51	0.3631	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Call			142,841.32640	139,964.173	17.52	0.6354	0.00	0	0	
\$ / R MAXI On	13/12/2019	Foreign Exchange Option	14.02	Put			74,211.32640	73,594.173	17.52	0.3646	0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												0.00	0	449
£ / R	On	30/11/2018	Foreign Exchange Future			17.99730	18.08590			0.0000	0.00	0	13	
£ / R	On	14/12/2018	Foreign Exchange Future			18.03910	18.12750			0.0000	360,782.00	20	449,227	
£ / R	On	31/01/2019	Foreign Exchange Future			18.19240	18.28330			0.0000	0.00	0	23	
£ / R	On	18/03/2019	Foreign Exchange Future			18.33240	18.42310			0.0000	1,173,273.60	64	11,340	
£ / R	On	14/06/2019	Foreign Exchange Future			18.60880	18.69960			0.0000	0.00	0	5,506	
£ / R	On	16/09/2019	Foreign Exchange Future			18.91490	19.00670			0.0000	0.00	0	8,875	
£ / R	On	13/12/2019	Foreign Exchange Future			19.21240	19.30440			0.0000	0.00	0	0	
£ / R	On	16/03/2020	Foreign Exchange Future			19.54780	19.64310			0.0000	0.00	0	0	
Total £ / R Future												1,534,055.60	84	474,984
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Put		1,386.52860	1,469.542	22.86	0.9744	0.00	0	0	
£ / R	On	30/11/2018	Foreign Exchange Option	19.46	Call		12.42860	6.842	22.86	0.0256	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Put		1,228.83410	1,298.496	19.05	0.9083	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	19.30	Call		56.33410	37.596	19.05	0.0917	0.00	0	200	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put		2,877.84170	2,964.251	24.20	0.9911	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call		5.34170	3.351	24.20	0.0089	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call		366.78830	300.240	17.97	0.4714	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put		359.28830	381.140	17.97	0.5286	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call		361.74340	295.884	17.98	0.4668	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put		364.24340	386.784	17.98	0.5332	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call		371.87880	304.645	17.96	0.4761	0.00	0	0	
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put		354.37880	375.545	17.96	0.5239	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Put		889.45670	927.450	17.60	0.6448	0.00	0	0	
£ / R	On	31/01/2019	Foreign Exchange Option	18.79	Call		382.75670	329.850	17.60	0.3552	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Call			453.28360	401.519	17.65	0.3434	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	19.19	Put			1,220.18360	1,259.119	17.65	0.6566	0.00	0	1,000
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			802.81380	730.011	17.11	0.5267	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			679.71380	697.611	17.11	0.4733	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Put			3,112.05970	3,187.607	19.52	0.9114	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	21.44	Call			95.15970	80.007	19.52	0.0886	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			797.74890	725.136	17.11	0.5245	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			684.64890	702.736	17.11	0.4755	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			807.90030	734.912	17.11	0.5289	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			674.80030	692.512	17.11	0.4711	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Put			1,840.72290	1,896.491	18.38	0.7815	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.00	Call			263.82290	228.891	18.38	0.2185	0.00	0	500
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Put			1,990.37240	2,049.266	18.54	0.8035	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	20.18	Call			233.47240	201.666	18.54	0.1965	0.00	0	1,500
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Call			964.84490	886.765	17.12	0.5933	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.00	Put			541.74490	554.365	17.12	0.4067	0.00	0	500
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,030.56010	957.516	17.32	0.5225	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			960.96010	978.716	17.32	0.4775	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,025.80830	953.120	17.32	0.5209	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			966.20830	984.320	17.32	0.4791	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,035.32790	961.928	17.31	0.5242	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			955.72790	973.128	17.31	0.4758	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Call			1,333.49130	1,260.625	17.69	0.5458	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.81	Put			1,136.79130	1,155.725	17.69	0.4542	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Call			1,328.74860	1,256.004	17.69	0.5444	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.82	Put			1,142.04860	1,161.104	17.69	0.4556	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Call			1,324.02600	1,251.390	17.69	0.5431	0.00	0	0
£ / R	On	16/09/2019	Foreign Exchange Option	18.83	Put			1,147.32600	1,166.490	17.69	0.4569	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Call			1,205.94690	1,144.011	18.43	0.4590	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.95	Put			1,851.54690	1,881.611	18.43	0.5410	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Call			1,202.33900	1,140.516	18.43	0.4580	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.96	Put			1,857.93900	1,888.116	18.43	0.5420	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Call			1,198.74090	1,137.030	18.44	0.4570	0.00	0	0
£ / R	On	13/12/2019	Foreign Exchange Option	19.97	Put			1,864.34090	1,894.630	18.44	0.5430	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Call			1,443.99500	1,377.695	18.89	0.4750	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.29	Put			2,090.89500	2,119.895	18.89	0.5250	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Call			1,440.35780	1,374.152	18.90	0.4741	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.30	Put			2,097.25780	2,126.352	18.90	0.5259	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Call			1,436.72020	1,370.617	18.90	0.4732	0.00	0	0
£ / R	On	16/03/2020	Foreign Exchange Option	20.31	Put			2,103.62020	2,132.817	18.90	0.5268	0.00	0	0
Total £ / R Option												0.00	0	4,200
Total £ / R												1,534,055.60	84	479,184
¥ / R	On	14/12/2018	Foreign Exchange Future			0.12483		0.12507			0.0000	0.00	0	6,905
¥ / R	On	18/03/2019	Foreign Exchange Future			0.12731		0.12756			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12964		0.12989			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	6,905
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Call			588.26670	553.396	18.63	0.7977	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.12	Put			81.56670	70.596	18.63	0.2023	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Call			121.38400	97.660	21.40	0.2429	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.13	Put			614.68400	614.860	21.40	0.7571	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Call			1,513.54460	1,488.715	23.93	0.9798	0.00	0	0
¥ / R	On	14/12/2018	Foreign Exchange Option	0.11	Put			6.84460	5.915	23.93	0.0202	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Call			1,090.01500	1,064.512	22.49	0.7001	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.12	Put			334.31500	333.512	22.49	0.2999	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Call			565.55620	543.312	22.85	0.4622	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.13	Put			809.85620	812.312	22.85	0.5378	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Call			1,848.37360	1,822.611	22.14	0.8887	0.00	0	0
¥ / R	On	18/03/2019	Foreign Exchange Option	0.11	Put			92.67360	91.611	22.14	0.1113	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			800.03750	774.799	20.34	0.5234	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			811.23750	810.599	20.34	0.4766	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			477.81080	458.148	21.78	0.3495	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			1,489.01080	1,493.948	21.78	0.6505	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,303.10770	1,274.654	18.36	0.7350	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			314.30770	310.454	18.36	0.2650	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	6,905
€ / R	On	30/11/2018	Foreign Exchange Future			16.04190		16.03580			0.0000	0.00	0	37
€ / R	On	14/12/2018	Foreign Exchange Future			16.08670		16.08030			0.0000	98,241,476.90	6,107	130,214
€ / R	On	18/03/2019	Foreign Exchange Future			16.41120		16.40440			0.0000	2,133,456.00	130	36,735
€ / R	On	14/06/2019	Foreign Exchange Future			16.71620		16.70860			0.0000	0.00	0	4,906
€ / R	On	14/08/2019	Foreign Exchange Future			16.93540		16.92810			0.0000	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Future			17.05500		17.04780			0.0000	0.00	0	9,050
€ / R	On	13/12/2019	Foreign Exchange Future			17.36730		17.36030			0.0000	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Future			17.70290		17.70100			0.0000	0.00	0	0
Total € / R Future												100,374,932.90	6,237	180,942
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Put			1,019.76070	1,006.301	19.44	0.9618	0.00	0	0
€ / R	On	30/11/2018	Foreign Exchange Option	17.04	Call			15.56070	8.201	19.44	0.0382	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			11.87120	8.122	20.49	0.0253	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			1,821.57120	1,811.422	20.49	0.9747	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			11.67330	7.983	20.53	0.0249	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			1,831.37330	1,821.283	20.53	0.9751	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			12.07310	8.264	20.46	0.0258	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			1,811.77310	1,801.564	20.46	0.9742	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Put			4,921.46460	4,914.812	36.83	0.9967	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	21.00	Call			1.76460	1.512	36.83	0.0033	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Put			416.14670	397.261	15.71	0.3716	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.00	Call			820.54670	808.461	15.71	0.6284	0.00	0	650
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			747.52970	734.516	15.89	0.5906	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			483.12970	463.316	15.89	0.4094	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			742.52100	729.450	15.91	0.5879	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			488.12100	468.250	15.91	0.4121	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			478.16240	458.410	15.88	0.4067	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Put			3,318.62720	3,306.004	21.33	0.9219	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	19.65	Call			73.02720	67.204	21.33	0.0781	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Call			1,060.04140	1,051.349	15.20	0.7349	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	15.60	Put			255.64140	240.149	15.20	0.2651	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Call			334.88550	321.329	17.83	0.3142	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	17.33	Put			1,260.48550	1,240.129	17.83	0.6858	0.00	0	462
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			752.56240	739.610	15.88	0.5933	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			795.78410	780.588	16.88	0.4985	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			947.18410	924.388	16.88	0.5015	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			792.02510	776.821	16.89	0.4966	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			953.42510	930.621	16.89	0.5034	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			788.28410	773.068	16.90	0.4948	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			959.68410	936.868	16.90	0.5052	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Put			525.61740	505.657	15.74	0.3174	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.03	Call			1,423.71740	1,411.057	15.74	0.6826	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Put			3,081.03860	3,061.267	20.33	0.7782	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	19.65	Call			359.13860	346.667	20.33	0.2218	0.00	0	62,400
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Call			1,308.05860	1,294.236	15.96	0.6461	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	16.24	Put			619.95860	598.836	15.96	0.3539	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Call			963.25790	947.089	16.97	0.5170	0.00	0	0
€ / R	On	14/08/2019	Foreign Exchange Option	17.01	Put			1,045.15790	1,021.689	16.97	0.4830	0.00	0	31,200
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Put			1,547.18610	1,523.119	17.83	0.5699	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Put			1,554.24110	1,530.179	17.84	0.5712	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Call			817.94310	801.071	17.82	0.4314	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.77	Put			1,540.14310	1,516.071	17.82	0.5686	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Put			2,164.19640	2,141.289	18.86	0.6630	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	18.60	Call			611.99640	596.289	18.86	0.3370	0.00	0	55,000
€ / R	On	16/09/2019	Foreign Exchange Option	17.78	Call			814.98610	798.119	17.83	0.4301	0.00	0	0
€ / R	On	16/09/2019	Foreign Exchange Option	17.79	Call			812.04110	795.179	17.84	0.4288	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Put			1,686.01790	1,660.654	17.90	0.5439	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Call			1,022.53220	1,004.163	17.88	0.4583	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.01	Put			1,672.23220	1,646.863	17.88	0.5417	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Put			613.34470	592.462	15.89	0.2998	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Put			3,756.39670	3,735.082	20.71	0.7568	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	20.62	Call			496.69670	482.382	20.71	0.2432	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Call			1,019.41960	1,001.053	17.89	0.4572	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.02	Put			1,679.11960	1,653.753	17.89	0.5428	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	18.03	Call			1,016.31790	997.954	17.90	0.4561	0.00	0	0
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Call			3,723.67530	3,725.168	15.96	0.9343	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/12/2019	Foreign Exchange Option	13.73	Put			93.37530	87.868	15.96	0.0657	0.00	0	17,150
€ / R	On	13/12/2019	Foreign Exchange Option	16.15	Call			1,823.64470	1,809.762	15.89	0.7002	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Call			1,182.06020	1,160.592	18.22	0.4622	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.46	Put			1,941.06020	1,917.692	18.22	0.5378	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Call			1,179.00470	1,157.546	18.23	0.4612	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.47	Put			1,948.00470	1,924.646	18.23	0.5388	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Call			1,185.11690	1,163.656	18.21	0.4631	0.00	0	0
€ / R	On	16/03/2020	Foreign Exchange Option	18.45	Put			1,934.11690	1,910.756	18.21	0.5369	0.00	0	0
Total € / R Option												0.00	0	202,086
Total € / R												100,374,932.90	6,237	383,028
AUS / R	On	14/12/2018	Foreign Exchange Future			10.25270		10.29300			0.0000	604,909.30	59	23,926
AUS / R	On	18/03/2019	Foreign Exchange Future			10.38210		10.42270			0.0000	0.00	0	324
AUS / R	On	14/06/2019	Foreign Exchange Future			10.50930		10.54890			0.0000	0.00	0	4,934
AUS / R	On	16/09/2019	Foreign Exchange Future			10.64960		10.68970			0.0000	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Future			10.78610		10.82690			0.0000	0.00	0	0
AUS / R	On	16/03/2020	Foreign Exchange Future			10.94140		10.98370			0.0000	0.00	0	0
Total AUS / R Future												604,909.30	59	29,184
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,180.46380	1,219.700	19.17	0.9865	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			3.37110	2.336	19.23	0.0132	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,190.37110	1,229.636	19.23	0.9868	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			3.28120	2.274	19.29	0.0128	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,200.28120	1,239.574	19.29	0.9872	0.00	0	0
AUS / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			3.46380	2.400	19.17	0.0135	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Put			297.61900	304.491	13.35	0.4737	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Call			355.41730	321.915	13.37	0.5213	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.37	Put			302.71730	309.815	13.37	0.4787	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			365.26760	331.321	13.34	0.5314	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			292.56760	299.221	13.34	0.4686	0.00	0	0
AUS / R	On	18/03/2019	Foreign Exchange Option	10.36	Call			360.31900	326.591	13.35	0.5263	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			753.22090	766.028	14.68	0.6427	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			289.34680	262.724	14.70	0.3545	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			760.44680	773.424	14.70	0.6455	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			294.92140	267.955	14.66	0.3601	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			746.02140	758.656	14.66	0.6399	0.00	0	0
AUS / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			292.12090	265.328	14.68	0.3573	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Put			610.73510	617.312	14.46	0.5051	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Call			536.49020	503.104	14.48	0.4921	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.77	Put			616.79020	623.504	14.48	0.5079	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Call			544.40760	510.747	14.44	0.4976	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.75	Put			604.70760	611.147	14.44	0.5024	0.00	0	0
AUS / R	On	16/09/2019	Foreign Exchange Option	10.76	Call			540.43510	506.912	14.46	0.4949	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Call			640.38930	606.782	14.84	0.5032	0.00	0	0
AUS / R	On	13/12/2019	Foreign Exchange Option	10.90	Put			713.48930	720.681	14.84	0.4968	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Call			636.46920	602.979	14.86	0.5009	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.91	Put			719.56920	726.879	14.86	0.4991	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Call			644.33290	610.608	14.83	0.5056	0.00	0	0
AU\$ / R	On	13/12/2019	Foreign Exchange Option	10.89	Put			707.43290	714.508	14.83	0.4944	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Call			745.61320	711.833	15.27	0.5105	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.06	Put			821.91320	830.433	15.27	0.4895	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Call			741.70310	708.019	15.28	0.5085	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.07	Put			828.00310	836.619	15.28	0.4915	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Call			749.54870	715.663	15.25	0.5125	0.00	0	0
AU\$ / R	On	16/03/2020	Foreign Exchange Option	11.05	Put			815.84870	824.263	15.25	0.4875	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												604,909.30	59	29,184
CAD/ R	On	14/12/2018	Foreign Exchange Future			10.65630		10.71380			0.0000	0.00	0	500
CAD/ R	On	18/03/2019	Foreign Exchange Future			10.79690		10.85480			0.0000	0.00	0	400
CAD/ R	On	14/06/2019	Foreign Exchange Future			10.92630		10.98410			0.0000	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Future			10.94060		10.99940			0.0000	0.00	0	250
CAD/ R	On	13/12/2019	Foreign Exchange Future			11.08120		11.13990			0.0000	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Future			11.21970		11.27960			0.0000	0.00	0	0
Total CAD/ R Future												0.00	0	1,150
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Call			1,235.63510	1,178.040	19.25	0.9905	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.48	Put			1,835.510	1,740	19.25	0.0095	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Call			1,225.71400	1,168.117	19.21	0.9901	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.49	Put			1,914.000	1,817	19.21	0.0099	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Call			1,245.55940	1,187.967	19.30	0.9909	0.00	0	0
CAD/ R	On	14/12/2018	Foreign Exchange Option	9.47	Put			1,759.400	1,667	19.30	0.0091	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Call			431.86050	389.562	14.49	0.5464	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.73	Put			307.06050	322.662	14.49	0.4536	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Call			426.85820	384.812	14.50	0.5419	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.74	Put			312.05820	327.912	14.50	0.4581	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Call			436.90770	394.356	14.47	0.5509	0.00	0	0
CAD/ R	On	18/03/2019	Foreign Exchange Option	10.72	Put			302.10770	317.456	14.47	0.4491	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Call			593.75250	550.315	14.85	0.5635	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.80	Put			409.65250	424.015	14.85	0.4365	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Call			588.87640	545.630	14.87	0.5602	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.81	Put			414.77640	429.330	14.87	0.4398	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Call			598.66560	555.038	14.84	0.5668	0.00	0	0
CAD/ R	On	14/06/2019	Foreign Exchange Option	10.79	Put			404.56560	418.738	14.84	0.4332	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Call			490.33570	457.043	16.18	0.4229	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.38	Put			870.93570	896.443	16.18	0.5771	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Call			487.10710	453.970	16.19	0.4206	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.39	Put			877.70710	903.370	16.19	0.5794	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Call			483.89590	450.913	16.21	0.4184	0.00	0	0
CAD/ R	On	16/09/2019	Foreign Exchange Option	11.40	Put			884.49590	910.314	16.21	0.5816	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Call			595.26050	561.338	16.53	0.4394	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.54	Put			995.36050	1,020.138	16.53	0.5606	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Call			591.99020	558.201	16.54	0.4375	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.55	Put			1,002.09020	1,027.001	16.54	0.5625	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Call			598.54930	564.494	16.52	0.4414	0.00	0	0
CAD/ R	On	13/12/2019	Foreign Exchange Option	11.53	Put			988.64930	1,013.294	16.52	0.5586	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Call			698.56630	661.996	16.71	0.4533	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.69	Put			1,108.96630	1,132.296	16.71	0.5467	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Call			695.25030	658.788	16.73	0.4516	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.70	Put			1,115.65030	1,139.088	16.73	0.5484	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Call			701.89870	665.215	16.70	0.4549	0.00	0	0
CAD/ R	On	16/03/2020	Foreign Exchange Option	11.68	Put			1,102.29870	1,125.515	16.70	0.5451	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,150
CF CANDCOn	18/03/2019	Foreign Exchange Future		275.00000				275.00000			0.0000	0.00	0	10,000
Total CF CANDO CAHF Future												0.00	0	10,000
Total CF CANDO CAHF												0.00	0	10,000
CHF / R	On	14/12/2018	Foreign Exchange Future			14.13390		14.07660			0.0000	0.00	0	1,616
CHF / R	On	18/03/2019	Foreign Exchange Future			14.43510		14.37580			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.71820		14.65710			0.0000	0.00	0	150
CHF / R	On	16/09/2019	Foreign Exchange Future			15.03210		14.97070			0.0000	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Future			15.32250		15.25880			0.0000	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Future			15.96520		15.90170			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,766
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Call			899.72370	950.778	18.94	0.9175	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.21	Put			33.12370	26.878	18.94	0.0825	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Call			890.41060	941.289	18.87	0.9159	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.22	Put			33.81060	27.388	18.87	0.0841	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Call			909.05150	960.277	19.01	0.9191	0.00	0	0
CHF / R	On	14/12/2018	Foreign Exchange Option	13.20	Put			32.45150	26.377	19.01	0.0809	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Call			523.69570	539.385	16.92	0.5093	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.47	Put			617.89570	574.285	16.92	0.4907	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Call			519.78870	535.300	16.93	0.5065	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.48	Put			623.98870	580.200	16.93	0.4935	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Call			527.63340	543.496	16.90	0.5121	0.00	0	0
CHF / R	On	18/03/2019	Foreign Exchange Option	14.46	Put			611.83340	568.396	16.90	0.4879	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			752.94160	768.859	17.53	0.5239	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			825.84160	780.659	17.53	0.4761	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			749.00480	764.788	17.54	0.5219	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			831.90480	786.588	17.54	0.4781	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			756.89860	772.951	17.51	0.5259	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			819.79860	774.751	17.51	0.4741	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Call			742.59690	752.536	18.87	0.4348	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.69	Put			1,461.89690	1,410.436	18.87	0.5652	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Call			739.67690	749.544	18.89	0.4334	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.70	Put			1,468.97690	1,417.444	18.89	0.5666	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Call			745.52980	755.535	18.86	0.4361	0.00	0	0
CHF / R	On	16/09/2019	Foreign Exchange Option	15.68	Put			1,454.82980	1,403.435	18.86	0.5639	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Call			923.57480	935.099	19.03	0.4578	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.95	Put			1,614.77480	1,562.599	19.03	0.5422	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Call			920.55680	932.003	19.04	0.4566	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.96	Put			1,621.75680	1,569.503	19.04	0.5434	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Call			917.54380	928.924	19.05	0.4554	0.00	0	0
CHF / R	On	13/12/2019	Foreign Exchange Option	15.97	Put			1,628.74380	1,576.424	19.05	0.5446	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Call			1,137.90400	1,148.546	19.52	0.4723	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.63	Put			1,866.20400	1,813.346	19.52	0.5277	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Call			1,134.91610	1,145.496	19.53	0.4713	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.64	Put			1,873.21610	1,820.296	19.53	0.5287	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Call			1,140.90170	1,151.606	19.51	0.4733	0.00	0	0
CHF / R	On	16/03/2020	Foreign Exchange Option	16.62	Put			1,859.20170	1,806.406	19.51	0.5267	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,766
CNH / R	On	14/12/2018	Foreign Exchange Future			2.02400		2.03180			0.0000	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Future			2.04180		2.04980			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			2.06030		2.06820			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Call			1,255.52630	1,169.151	15.73	0.9235	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.91	Put			37.52630	29.151	15.73	0.0765	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Call			1,163.05760	1,078.078	15.69	0.9041	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.92	Put			45.05760	38.078	15.69	0.0959	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Call			1,349.20980	1,262.054	15.77	0.9397	0.00	0	0
CNH / R	On	14/12/2018	Foreign Exchange Option	1.90	Put			31.20980	22.054	15.77	0.0603	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Put			1,054.31380	1,087.968	16.16	0.6020	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Call			622.67330	572.143	15.93	0.4371	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.08	Put			924.67330	954.143	15.93	0.5629	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Call			586.54070	538.114	16.04	0.4173	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.09	Put			988.54070	1,020.114	16.04	0.5827	0.00	0	0
CNH / R	On	18/03/2019	Foreign Exchange Option	2.10	Call			552.31380	505.968	16.16	0.3980	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,459.65740	1,388.599	15.38	0.6559	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			577.65740	585.598	15.38	0.3441	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,400.74460	1,330.989	15.42	0.6394	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			618.74460	627.989	15.42	0.3606	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,520.28110	1,447.975	15.33	0.6722	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			538.28110	544.975	15.33	0.3278	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Future			2.16110		2.16030			0.0000	0.00	0	140
DKK / R	On	18/03/2019	Foreign Exchange Future			2.20570		2.20500			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.24780		2.24710			0.0000	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Future			2.29440		2.29360			0.0000	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Future			2.42080		2.42070			0.0000	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Future			2.47320		2.47390			0.0000	0.00	0	0
Total DKK / R Future												0.00	0	140
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Put			82.65010	80.127	15.52	0.1681	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Call			807.46170	810.100	15.49	0.8010	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.09	Put			104.46170	99.100	15.49	0.1990	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Call			733.07310	732.384	15.46	0.7670	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.10	Put			130.07310	121.384	15.46	0.2330	0.00	0	0
DKK / R	On	14/12/2018	Foreign Exchange Option	2.08	Call			885.65010	891.127	15.52	0.8319	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Call			625.15080	599.323	15.80	0.4304	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.25	Put			1,075.15080	1,042.323	15.80	0.5696	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Call			591.00630	565.540	15.90	0.4119	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.26	Put			1,141.00630	1,108.540	15.90	0.5881	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Call			661.05360	634.917	15.70	0.4493	0.00	0	0
DKK / R	On	18/03/2019	Foreign Exchange Option	2.24	Put			1,011.05360	977.917	15.70	0.5507	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			1,649.75030	1,623.585	15.07	0.6878	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			578.75030	545.584	15.07	0.3122	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			1,587.42670	1,560.461	15.09	0.6730	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			616.42670	582.462	15.09	0.3270	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			1,529.45950	1,501.901	15.15	0.6577	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			658.45950	623.901	15.15	0.3423	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Call			994.05820	965.716	16.86	0.4140	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.40	Put			2,058.05820	2,021.716	16.86	0.5860	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Call			1,056.91460	1,028.124	16.73	0.4344	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.38	Put			1,920.91460	1,884.124	16.73	0.5656	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Call			1,025.01140	996.432	16.80	0.4241	0.00	0	0
DKK / R	On	16/09/2019	Foreign Exchange Option	2.39	Put			1,989.01140	1,952.432	16.80	0.5759	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Put			2,572.70030	2,540.170	17.83	0.5755	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Call			1,339.64540	1,307.600	17.69	0.4403	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.53	Put			2,432.64540	2,399.600	17.69	0.5597	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Call			1,309.29860	1,277.511	17.76	0.4323	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.54	Put			2,502.29860	2,469.511	17.76	0.5677	0.00	0	0
DKK / R	On	13/12/2019	Foreign Exchange Option	2.55	Call			1,279.70030	1,248.170	17.83	0.4245	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Put			2,964.05200	2,936.000	18.19	0.5678	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Call			1,562.80490	1,527.227	18.08	0.4458	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.60	Put			2,823.80490	2,795.227	18.08	0.5542	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Call			1,532.60610	1,497.282	18.14	0.4389	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2020	Foreign Exchange Option	2.61	Put			2,893.60610	2,865.282	18.14	0.5611	0.00	0	0
DKK / R	On	16/03/2020	Foreign Exchange Option	2.62	Call			1,503.05200	1,468.000	18.19	0.4322	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	140
HK\$/R	On	14/12/2018	Foreign Exchange Future			1.79520		1.79880			0.0000	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Future			1.81970		1.82290			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.84190		1.84510			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Call			2,391.41050	2,354.768	22.46	0.9922	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.56	Put			3.41050	2.768	22.46	0.0078	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Call			2,292.20250	2,255.506	22.21	0.9902	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.57	Put			4.20250	3.506	22.21	0.0098	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Call			2,193.17280	2,156.431	21.95	0.9878	0.00	0	0
HK\$/R	On	14/12/2018	Foreign Exchange Option	1.58	Put			5.17280	4.431	21.95	0.0122	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Call			904.42970	868.649	17.28	0.5855	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.79	Put			575.42970	571.649	17.28	0.4145	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Call			854.38600	819.273	17.39	0.5633	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.80	Put			625.38600	622.273	17.39	0.4367	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Call			956.76180	920.371	17.18	0.6079	0.00	0	0
HK\$/R	On	18/03/2019	Foreign Exchange Option	1.78	Put			527.76180	523.371	17.18	0.3921	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,426.19980	1,386.642	17.01	0.6624	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			575.19980	567.642	17.01	0.3376	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,371.04310	1,331.830	17.12	0.6455	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			620.04310	612.829	17.12	0.3545	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,483.22860	1,443.365	16.90	0.6793	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			532.22860	524.365	16.90	0.3207	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	14/12/2018	Foreign Exchange Future			0.13580		0.13540			0.0000	0.00	0	0
KES / R	On	18/03/2019	Foreign Exchange Future			0.13440		0.13420			0.0000	0.00	0	0
KES / R	On	14/06/2019	Foreign Exchange Future			0.13390		0.13390			0.0000	0.00	0	2,166
Total KES / R Future												0.00	0	2,166
Total KES / R												0.00	0	2,166
NOK/R	On	14/12/2018	Foreign Exchange Future			1.65930		1.67180			0.0000	0.00	0	0
NOK/R	On	18/03/2019	Foreign Exchange Future			1.68550		1.69810			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.70980		1.72260			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NOK/R												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Future			9.59470		9.65120			0.0000	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Future			9.71590		9.77200			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.83400		9.89020			0.0000	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Future			9.96550		10.02100			0.0000	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Future			10.46350		10.52380			0.0000	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Future			10.61370		10.67490			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Call			726.22370	669.580	15.03	0.9675	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.93	Put			5.02370	4.880	15.03	0.0325	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Call			716.36070	659.724	14.91	0.9664	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.94	Put			5.16070	5.024	14.91	0.0336	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Call			736.09160	679.441	15.15	0.9685	0.00	0	0
NZ\$ / R	On	14/12/2018	Foreign Exchange Option	8.92	Put			4.89160	4.741	15.15	0.0315	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Call			439.82750	394.923	13.35	0.6147	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.53	Put			197.82750	209.023	13.35	0.3853	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Call			433.97930	389.311	13.36	0.6093	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.54	Put			201.97930	213.411	13.36	0.3907	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Call			445.72880	400.589	13.34	0.6200	0.00	0	0
NZ\$ / R	On	18/03/2019	Foreign Exchange Option	9.52	Put			193.72880	204.689	13.34	0.3800	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			418.28780	378.676	14.17	0.4887	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			448.08780	464.676	14.17	0.5113	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			414.19930	374.822	14.19	0.4851	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			453.99930	470.822	14.19	0.5149	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			422.41310	382.564	14.15	0.4924	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			442.21310	458.564	14.15	0.5076	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Call			633.73320	586.320	14.54	0.5643	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.84	Put			452.73320	460.820	14.54	0.4357	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Call			628.91100	581.637	14.55	0.5613	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.85	Put			457.91100	466.137	14.55	0.4387	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Call			624.11620	576.986	14.56	0.5583	0.00	0	0
NZ\$ / R	On	16/09/2019	Foreign Exchange Option	9.86	Put			463.11620	471.486	14.56	0.4417	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Call			774.41890	724.005	15.55	0.5589	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.35	Put			600.61890	610.505	15.55	0.4411	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Call			769.89450	719.634	15.56	0.5565	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.36	Put			606.09450	616.134	15.56	0.4435	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Call			778.97220	728.401	15.54	0.5613	0.00	0	0
NZ\$ / R	On	13/12/2019	Foreign Exchange Option	10.34	Put			595.17220	604.901	15.54	0.4387	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Call			876.25090	827.854	16.11	0.5559	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.52	Put			721.35090	734.154	16.11	0.4441	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Call			871.84200	823.583	16.12	0.5539	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.53	Put			726.94200	739.883	16.12	0.4461	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Call			880.67600	832.150	16.10	0.5579	0.00	0	0
NZ\$ / R	On	16/03/2020	Foreign Exchange Option	10.51	Put			715.77600	728.450	16.10	0.4421	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total NZ\$ / R Option									0.00	0	0
Total NZ\$ / R									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Future			1.32400		1.31500			0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Future			1.33420		1.32190			0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Future			1.34220		1.32750			0.0000	0.00	0	0
Total PULA / R Future									0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Call			550.00000	640.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.26	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Call			450.00000	540.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.27	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Call			650.00000	740.000		1.0000	0.00	0	0
PULA / R On 14/12/2018 Foreign Exchange Option	1.25	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.34	Put			181.00000	58.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.35	Put			281.00000	158.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Call			0.00000	42.000		1.0000	0.00	0	0
PULA / R On 18/03/2019 Foreign Exchange Option	1.33	Put			81.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Call			75.00000	222.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Call			0.00000	122.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.33	Put			25.00000	0.000		0.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Call			175.00000	322.000		1.0000	0.00	0	0
PULA / R On 14/06/2019 Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option									0.00	0	0
Total PULA / R									0.00	0	0
QUANTO £On 14/12/2018 Foreign Exchange Future			1.28400		1.28800			0.0000	0.00	0	250
Total QUANTO £ / \$ Future									0.00	0	250
Total QUANTO £ / \$									0.00	0	250
QUANTO €On 14/12/2018 Foreign Exchange Future			1.14510		1.14260			0.0000	0.00	0	50
QUANTO €On 18/03/2019 Foreign Exchange Future			1.15520		1.15270			0.0000	0.00	0	0
QUANTO €On 14/06/2019 Foreign Exchange Future			1.16430		1.16190			0.0000	0.00	0	0
Total QUANTO € / \$ Future									0.00	0	50
Total QUANTO € / \$									0.00	0	50
R / ¥EN On 14/12/2018 Foreign Exchange Future			8.01100	0.12431	7.99570			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total R / ¥EN Future												0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Call		0.12431	2,855.96680	2,828.917	20.65	0.6821	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.82	Put		0.12431	1,098.96680	918.917	20.65	0.3179	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Call		0.12431	2,788.09760	2,758.584	20.59	0.6740	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.83	Put		0.12431	1,131.09760	948.584	20.59	0.3260	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Call		0.12431	2,924.56820	2,900.010	20.71	0.6900	0.00	0	0
R / ¥EN	On	14/12/2018	Foreign Exchange Option	7.81	Put		0.12431	1,067.56820	890.009	20.71	0.3100	0.00	0	0
Total R / ¥EN Option												0.00	0	0
Total R / ¥EN												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Future			10.24400		10.25730			0.0000	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Future			10.38390		10.39760			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.52150		10.53400			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Call			893.25770	879.117	17.95	0.9727	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.37	Put			5.95770	5.117	17.95	0.0273	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Call			883.44440	869.266	17.86	0.9718	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.38	Put			6.14440	5.266	17.86	0.0282	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Call			903.07700	888.973	18.05	0.9735	0.00	0	0
SGD / R	On	14/12/2018	Foreign Exchange Option	9.36	Put			5.77700	4.973	18.05	0.0265	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Call			396.23950	378.173	15.08	0.5368	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.34	Put			338.63950	334.273	15.08	0.4632	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Call			391.53230	373.525	15.09	0.5323	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.35	Put			343.93230	339.625	15.09	0.4677	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Call			400.99110	382.870	15.06	0.5412	0.00	0	0
SGD / R	On	18/03/2019	Foreign Exchange Option	10.33	Put			333.39110	328.970	15.06	0.4588	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			778.88780	759.333	14.66	0.6970	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			244.88780	237.833	14.66	0.3030	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			772.71100	753.156	14.67	0.6937	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			248.71100	241.656	14.67	0.3063	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			785.40050	765.871	14.65	0.7002	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			241.40050	234.371	14.65	0.2998	0.00	0	0
Total SGD / R Option												0.00	0	0
Total SGD / R												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Future			2.59950		2.60330			0.0000	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Future			2.49060		2.49270			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			2.39400		2.39540			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Call			2.62570	2.332	27.16	0.0330	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/12/2018	Foreign Exchange Option	2.97	Put			369.32570	372.832	27.16	0.9670	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Call			2.52270	2.221	27.49	0.0313	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.98	Put			379.22270	382.721	27.49	0.9687	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Call			2.73660	2.452	26.83	0.0348	0.00	0	0
TRY / R	On	14/12/2018	Foreign Exchange Option	2.96	Put			359.43660	362.952	26.83	0.9652	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Call			46.99540	44.105	21.47	0.2554	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.72	Put			274.29540	273.505	21.47	0.7446	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Call			45.05450	42.227	21.52	0.2466	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.73	Put			282.35450	281.627	21.52	0.7534	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Call			43.18980	40.424	21.58	0.2380	0.00	0	0
TRY / R	On	18/03/2019	Foreign Exchange Option	2.74	Put			290.48980	289.825	21.58	0.7620	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			4.42570	3.838	24.93	0.0242	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			1,139.02570	1,139.838	24.93	0.9758	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			4.25840	3.688	24.93	0.0233	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			1,148.85840	1,149.688	24.93	0.9767	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			4.59920	3.994	24.93	0.0250	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			1,129.19920	1,129.994	24.93	0.9750	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	0
Total Futures												883 544 452.80	61,836	1,710,631
Total Options												15 150 989.40	23,500	9,081,899
Grand Total:												898,695,442.20	85,336	10,792,530